

DETAIL

SyId	SyCode	SyDesc	DLTpCode	Qty	LocalTotalCost		
FuncTotalCost	OrgTrdDate	OTrxNum	OSysTxTpCode	OTrdDate			
OXRate	PeriodFuncReal	PeriodLocalReal	PeriodFuncRealFX				
PeriodTotalReal	CTrxNum	CTrdDate	CSysTxTpCode	CXRate	CuCode		
CuDesc	ClrBrkrCode	CLocalTotalProceeds	CFuncTotalProceeds				
LTPeriodLocalReal	STPeriodLocalReal	LTPeriodFuncReal					
STPeriodFuncReal	LTPeriodFuncRealFX	STPeriodFuncRealFX					
LTPeriodTotalReal	STPeriodTotalReal	PositionDirection					
FnCode	FUND	ClrBrkrDesc	PeriodFuncTotalPNL	StDesc			
10015067		DPB_2.65_07/07	DEUTSCHE POSTBANK 2.65%				
7/2/07	-700	-843500	-1034721.45	8/25/2005	12582066		
BUY	8/25/2005	0.815195	(4,293)	(3,500)	21,462	17,169	
13810509		7/18/2006	SEL	0.798562587	EUR	EUROPEAN	
MONETARY UNIT	CSFB	840000	1051890	0	-3500		
0	-4293.45	0	21462	0	17168.55	L	
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST			
BOSTON	(157,223)	BOND					
10019313		DPW_0.5_02/10	DEUTSCHE POST AG 0.5%				
2/3/10	-400	-414500	-521047.23	5/25/2005	12291554		
BUY	5/25/2005	0.795513	42,363	33,700	(10,578)		
31,785	13289357	4/24/2006	SEL	0.81073412	EUR		
EUROPEAN MONETARY UNIT	CSFB	448200	552832.29	0	33700		
0	42362.59	0	-10577.52	0	31785.07		
L	HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE		
FIRST BOSTON	761	BOND					
10019313		DPW_0.5_02/10	DEUTSCHE POST AG 0.5%				
2/3/10	-400	-414500	-521047.23	5/25/2005	12291554		
BUY	5/25/2005	0.795513	40,226	32,000	(7,814)	32,412	
13294290		4/25/2006	SEL	0.806744383	EUR	EUROPEAN	
MONETARY UNIT	CSFB	446500	553459.08	0	32000	0	
40225.6	0	-7813.75	0	32411.85	L	HBFT	
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
(2,848)	BOND						
10019313		DPW_0.5_02/10	DEUTSCHE POST AG 0.5%				
2/3/10	-200	-207250	-260523.61	5/25/2005	12291554		
BUY	5/25/2005	0.795513	34,757	27,650	4,416	39,174	
13549024		5/10/2006	SEL	0.783791198	EUR	EUROPEAN	
MONETARY UNIT	CSFB	234900	299697.17	0	27650	0	
34757.43	0	4416.12	0	39173.55	L	HBFT	
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
331	BOND						
10019313		DPW_0.5_02/10	DEUTSCHE POST AG 0.5%				
2/3/10	-200	-207250	-260523.61	5/25/2005	12291554		
BUY	5/25/2005	0.795513	45,191	35,950	4,572	49,763	
13549027		5/10/2006	SEL	0.783791198	EUR	EUROPEAN	
MONETARY UNIT	CSFB	243200	310286.72	0	35950	0	
45190.95	0	4572.16	0	49763.11	L	HBFT	
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
10,921	BOND						
10019313		DPW_0.5_02/10	DEUTSCHE POST AG 0.5%				

2/3/10	-200	-207250	-260523.61	5/25/2005	12291554		
BUY	5/25/2005		0.795513	43,997	35,000	5,330	49,326
13554933		5/11/2006	SHT	0.781830265	EUR		EUROPEAN
MONETARY UNIT	CSFB	242250	309849.86	0	35000	0	
43996.75	0	5329.5	0	49326.25	L		HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
(1,163)							
10019313		DPW_0.5_02/10	DEUTSCHE POST AG 0.5%				
2/3/10	-200	-207250	-260523.61	5/25/2005	12291554		
BUY	5/25/2005		0.795513	19,799	15,750	(2,843)	16,955
13565208		4/27/2006	SEL	0.803664711	EUR		EUROPEAN
MONETARY UNIT	CSFB	223000	277478.9	0	15750	0	
19798.54	0	-2843.25	0	16955.29	L		
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST			
BOSTON	30						
10019313		DPW_0.5_02/10	DEUTSCHE POST AG 0.5%				
2/3/10	-200	-207250	-260523.61	5/25/2005	12291554		
BUY	5/25/2005		0.795513	28,849	22,950	3,557	32,406
13582011		5/18/2006	SEL	0.785854617	EUR		EUROPEAN
MONETARY UNIT	CSFB	230200	292929.5	0	22950	0	
28849.3	0	3556.59	0	32405.89	L		HBFT
- Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			Highbridge
10019313		DPW_0.5_02/10	DEUTSCHE POST AG 0.5%				(1,265) BOND
2/3/10	-40	-41450	-52104.72	5/25/2005	12291554		
BUY	5/25/2005		0.795513	5,782	4,600	711	6,494
13582014		5/18/2006	SEL	0.785854617	EUR		EUROPEAN
MONETARY UNIT	CSFB	46050	58598.63	0	4600	0	
5782.43	0	711.47	0	6493.9	L		HBFT
Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			Highbridge -
10019313		DPW_0.5_02/10	DEUTSCHE POST AG 0.5%				(240) BOND
2/3/10	-160	-173200	-211087.5	7/22/2005	12484959		
BUY	7/22/2005		0.820512	13,406	11,000	9,901	23,307
13582014		5/18/2006	SEL	0.785854617	EUR		EUROPEAN
MONETARY UNIT	CSFB	184200	234394.5	0	11000	0	
13406.25	0	9900.75	0	23307	L		HBFT
- Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			Highbridge
10019313		DPW_0.5_02/10	DEUTSCHE POST AG 0.5%				(961) BOND
2/3/10	-840	-909300	-1108209.38	7/22/2005	12484959		
BUY	7/22/2005		0.820512	56,306	46,200	62,729	119,035
13606143		5/24/2006	SEL	0.778573653	EUR		EUROPEAN
MONETARY UNIT	CSFB	955500	1227244.2	0	46200	0	
56306.25	0	62728.57	0	119034.82	L		
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST			
BOSTON	6,981						
10005563		AGN_0_11/22	Allergan Inc 0%				
11/6/2022	-1000	-965570	-965570	6/14/2005	12357455		
BUY	6/14/2005	1	32,644	32,644	-	32,644	
13600365		5/23/2006	SEL	1	USD		US DOLLAR
CSFB	998213.8		998213.8	0	32643.8	0	32643.8
0	0	0	32643.8	L	HBFT		Highbridge - Financial
Trust Co.				CREDIT-SUISSE FIRST BOSTON		(91,786)	BOND

10005563	AGN_0_11/22	Allergan Inc 0%						
11/6/2022	-1500	-1514505	-1514505		7/18/2005			
12467125	BUY	7/18/2005	1	(17,184)				
(17,184)	-	(17,184)	13600365		5/23/2006			
SEL	1	USD	US DOLLAR	CSFB	1497320.7			
1497320.7	0	-17184.3	0	-17184.3	0			
0	0	-17184.3	L	HBFT	Highbridge - Financial			
Trust Co.		CREDIT-SUISSE FIRST BOSTON		(137,679)				BOND
10005563	AGN_0_11/22	Allergan Inc 0%						
11/6/2022	-290	-295336	-295336	7/27/2005	12499290			
BUY	7/27/2005	1	(5,854)	(5,854)	-	(5,854)		
13600365	5/23/2006	SEL	1	USD	US DOLLAR			
CSFB	289482	289482	0	-5854	0	-5854	0	0
0	-5854	L	HBFT	Highbridge - Financial Trust Co.				
CREDIT-SUISSE FIRST BOSTON		(26,618)						BOND
10005563	AGN_0_11/22	Allergan Inc 0%						
11/6/2022	-576	-584576.64	-584576.64		10/20/2005			
12732105	BUY	10/20/2005	1	(9,605)	(9,605)	-		
(9,605)	13600365	5/23/2006	SEL	1	USD	US		
DOLLAR	CSFB	574971.15		574971.15	0	-9605.49		
0	-9605.49	0	0	0	-9605.49			L
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST			
BOSTON	(52,869)				BOND			
10000606	AMGN_0_3/32	AMGEN 0%						
3/32	-2000	-1584660	-1584660		9/27/2005			
12663375	BUY	9/27/2005	1	(95,910)				
(95,910)	-	(95,910)	14104796		9/19/2006			
SEL	1	USD	US DOLLAR	CSFB	1488750	1488750		
0	-95910	0	-95910	0	0	-95910		L
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST			
BOSTON	3,750				BOND			
10013788	AMLN_2.5_4/11	Amylin Pharm 2.5%	4/15/2011					
144a	-500	-540230	-540230	8/29/2005	12588752			BUY
8/29/2005	1	156,665	156,665	-	156,665	13112671		
3/1/2006	SEL	1	USD	US DOLLAR	CSFB	696895		
696895	0	156665	0	156665	0	0		156665
L	HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE			
FIRST BOSTON		9,122			BOND			
10013788	AMLN_2.5_4/11	Amylin Pharm 2.5%	4/15/2011					
144a	-500	-544770	-544770	9/1/2005	12599520			BUY
9/1/2005	1	152,125	152,125	-	152,125	13112671		
3/1/2006	SEL	1	USD	US DOLLAR	CSFB	696895		
696895	0	152125	0	152125	0	0		152125
L	HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE			
FIRST BOSTON		9,122			BOND			
10021211	B_3.75_8/25_144A	BARNES GROUP INC 3.75%	8/1/2025					
144a	-9	-9000	-9000	7/27/2005	12499158			BUY
7/27/2005	1	705	705	-	705	13074760		
2/16/2006	SEL	1	USD	US DOLLAR	CSFB	9705.06		
9705.06	0	705.06	0	705.06	0	0		705.06
L	HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE			

FIRST BOSTON	250	BOND						
10021211	B_3.75_8/25_144A			BARNES GROUP INC 3.75%	8/1/2025			
144a	-8	-8246.67	-8246.67		7/27/2005			
12499171	BUY	7/27/2005	1	380	380	-		
380	13074760	2/16/2006	SEL	1	USD	US		
DOLLAR	CSFB	8626.72	8626.72	0	380.05	0	380.05	0
0	0	380.05	L	HBFT	Highbridge - Financial Trust			
Co.	CREDIT-SUISSE FIRST BOSTON		223	BOND				
10021369	CNO_3.5_9/35_144A			Conseco Inc 3.5%				
9/30/2035	-75	-74250	-74250	8/9/2005		12546248		
BUY	8/9/2005	1	10,448	10,448	-	10,448		
13225939	4/4/2006		SEL	1	USD	US DOLLAR		
CSFB	84697.5	84697.5	0	10447.5	0	10447.5	0	0
0	10447.5	L	HBFT	Highbridge - Financial Trust Co.				
Co.	CREDIT-SUISSE FIRST BOSTON		977	BOND				
10021369	CNO_3.5_9/35_144A			Conseco Inc 3.5%				
9/30/2035	-25	-24906.25	-24906.25		8/10/2005			
12546251	BUY	8/10/2005	1	3,326	3,326	-		
3,326	13225939	4/4/2006	SEL	1	USD	US		
DOLLAR	CSFB	28232.5	28232.5	0	3326.25	0	3326.25	0
0	0	3326.25	L	HBFT	Highbridge - Financial Trust			
Co.	CREDIT-SUISSE FIRST BOSTON		326	BOND				
10021369	CNO_3.5_9/35_144A			Conseco Inc 3.5%				
9/30/2035	-200	-199250	-199250	8/10/2005		12546251		
BUY	8/10/2005	1	27,500	27,500	-	27,500		
13235876	4/6/2006		SEL	1	USD	US DOLLAR		
CSFB	226750	226750	0	27500	0	27500	0	0
0	27500	L	HBFT	Highbridge - Financial Trust Co.				
Co.	CREDIT-SUISSE FIRST BOSTON		391	BOND				
10021369	CNO_3.5_9/35_144A			Conseco Inc 3.5%				
9/30/2035	-275	-273968.75	-273968.75		8/10/2005			
12546251	BUY	8/10/2005	1	19,725	19,725	-		
19,725	13903732	5/17/2006	SEL	1	USD	US		
DOLLAR	CSFB	293693.95	293693.95	0	19725.2	0	19725.2	0
19725.2	0	0	L	HBFT	Highbridge -			
Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON		(2,358)	BOND				
10021369	CNO_3.5_9/35_144A			Conseco Inc 3.5%				
9/30/2035	-500	-501450	-501450	8/10/2005		12546323		
BUY	8/10/2005	1	32,539	32,539	-	32,539		
13903732	5/17/2006		SEL	1	USD	US DOLLAR		
CSFB	533989	533989	0	32539	0	32539	0	0
0	32539	L	HBFT	Highbridge - Financial Trust Co.				
Co.	CREDIT-SUISSE FIRST BOSTON		(4,287)	BOND				
10020900	CVTX_3.25_8/13			Cv Therapeutics 3.25				
8/16/2013	-5	-5278.13	-5278.13		6/29/2005			
12411068	BUY	6/29/2005	1	671	671	-		
671	13015153	1/30/2006	SEL	1	USD	US		
DOLLAR	CSFB	5949	5949	0	670.88	0	670.88	0
0	0	670.88	L	HBFT	Highbridge - Financial Trust			
Co.	CREDIT-SUISSE FIRST BOSTON		38	BOND				
10020900	CVTX_3.25_8/13			Cv Therapeutics 3.25				

8/16/2013	-10	-10550	-10550	6/29/2005		12411072	
BUY	6/29/2005	1	1,348	1,348	-	1,348	
13015153	1/30/2006		SEL	1	USD	US DOLLAR	
CSFB	11898	11898	0	1348	0	1348	0 0
0	1348	L	HBFT	Highbridge - Financial Trust Co.			
CREDIT-SUISSE FIRST BOSTON			76	BOND			
10007696	DIS_2.125_4/23		Disney	2.125%			
4/15/2023	-1000	-1073040		-1073040		6/14/2005	
12357536	BUY	6/14/2005		1	(16,642)		
(16,642)	-	(16,642)		13042146		2/7/2006	
SEL	1	USD	US DOLLAR	CSFB	1056398	1056398	
0	-16642	0	-16642	0	0	-16642	L
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST		
BOSTON	35,684	BOND					
121621	TJX_0_2/21	Tjx_0%_02/2021	-1000	-805625	-805625		
5/23/2005	12282511	BUY	5/23/2005	1		17,647	
17,647	-	17,647	13265642	4/17/2006		SEL	1
USD	US DOLLAR	CSFB	823272	823272	0	17647	0
17647	0	0	0	17647	L	HBFT	Highbridge -
Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON				(937)	BOND
121621	TJX_0_2/21						
Tjx_0%_02/2021	-500	-402812.5	-402812.5	5/23/2005			
12282511	BUY	5/23/2005	1	13,125	13,125	-	
13,125	13280201	4/20/2006	SEL	1	USD	US	
DOLLAR	CSFB	415937.5	415937.5	0	13125	0	
13125	0	0	0	13125	L	HBFT	Highbridge -
Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON				938	BOND
121621	TJX_0_2/21						
Tjx_0%_02/2021	-750	-604218.75	-604218.75	5/23/2005			
12282511	BUY	5/23/2005	1	2,539	2,539	-	
2,539	13606457	5/24/2006	SEL	1	USD	US	
DOLLAR	CSFB	606757.5	606757.5	2538.75	0	2538.75	
0	0	0	2538.75	0	L	HBFT	Highbridge -
Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON				2,135	BOND
121621	TJX_0_2/21						
Tjx_0%_02/2021	-750	-604218.75	-604218.75	5/23/2005			
12282511	BUY	5/23/2005	1	8,366	8,366	-	
8,366	13797059	7/13/2006	SEL	1	USD	US	
DOLLAR	CSFB	612584.25	612584.25	8365.5	0	8365.5	
0	0	0	8365.5	0	L	HBFT	Highbridge -
Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON				1,508	BOND
10020462	VNO_3.875_4/25	Vornado Rlty Trust	3.875%				
4/15/2025	-2000	-2055000	-2055000	5/23/2005			
12282672	BUY	5/23/2005	1	347,660	347,660	-	
347,660	13954319	8/17/2006	SEL	1	USD	US	
DOLLAR	CSFB	2402660	2402660	347660	0	0	
0	347660	0	L	HBFT	Highbridge - Financial Trust		
Co.	CREDIT-SUISSE FIRST BOSTON			(3,685)	BOND		
10012212	WYE_FLT_1/24	WYETH CORP FLT					
1/15/2024	-2000	-2057500	-2057500	8/16/2005			
12560477	BUY	8/16/2005	1	32,500	32,500	-	

32,500	13047334		2/8/2006	SEL	1	USD	US
DOLLAR	CSFB	2090000	2090000 0	32500	0	32500	0
0	0	32500	L	HBFT	Highbridge - Financial Trust		
Co.	CREDIT-SUISSE FIRST BOSTON			(1,057) BOND			
SUBTOTAL(9,P2:P35)=1,132,541				BOND Total			
10013812		BAA 2.625	08/09	Baa 2.625%	8/19/09		
SWAP	-1500	-1706552.45		-2932113.09		12/31/2005	
12966996		BUY	12/31/2005	0.582021		3,575	
2,023	-	3,575	13074772	1/31/2006		SEL	
0.565770863		GBP	BRITISH POUND	CSFB	1708575	3019906.31	
0	2022.55	0	3574.86	0	0	3574.86	L
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST			
BOSTON	(61,064)	BOND-OFF BALANCE SHEET					
10013812		BAA 2.625	08/09	Baa 2.625%	8/19/09	SWAP	0
1708575	3019906.31		1/31/2006	13074773		BUY	
1/31/2006	0.56577	-	-	0	0	GBP	BRITISH
POUND	CSFB	0	0	0	0	0	0
0.01	0	0.01	L	HBFT	Highbridge - Financial Trust		
Co.	CREDIT-SUISSE FIRST BOSTON			670,209 BOND-OFF BALANCE SHEET			
10013812		BAA 2.625	08/09	Baa 2.625%	8/19/09		
SWAP	-60	-68343	-120796.25	1/31/2006		13074773	
BUY	1/31/2006	0.56577	23,859	13,707	-	23,859	
13055925		2/10/2006		SEL	0.574498032	GBP	BRITISH
POUND	CSFB	82050	142820.33	0	13707	0	
23859.09	0	0	0	23859.09		L	HBFT
Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON						
1,842	BOND-OFF BALANCE SHEET						
10013812		BAA 2.625	08/09	Baa 2.625%	8/19/09		
SWAP	-60	-68343	-120796.25	1/31/2006		13074773	
BUY	1/31/2006	0.56577	23,796	13,671	-	23,796	
13055926		2/10/2006		SEL	0.574498032	GBP	BRITISH
POUND	CSFB	82014	142757.67	0	13671	0	
23796.43	0	0	0	23796.43		L	HBFT
Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON						
1,779	BOND-OFF BALANCE SHEET						
10013812		BAA 2.625	08/09	Baa 2.625%	8/19/09		
SWAP	-60	-68343	-120796.25	1/31/2006		13074773	
BUY	1/31/2006	0.56577	23,709	13,579	-	23,709	
13060589		2/13/2006		SEL	0.572754088	GBP	BRITISH
POUND	CSFB	81922.14	143031.96	0		13579.14	
0	23708.5	0	0	23708.5	L	HBFT	Highbridge
- Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON			810 BOND-OFF			
BALANCE SHEET							
10013812		BAA 2.625	08/09	Baa 2.625%	8/19/09		
SWAP	-60	-68343	-120796.25	1/31/2006		13074773	
BUY	1/31/2006	0.56577	23,324	13,359	-	23,324	
13060591		2/13/2006		SEL	0.572754088	GBP	BRITISH
POUND	CSFB	81702.06	142647.71	0		13359.06	
0	23324.25	0	0	0	23324.25	L	
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST			
BOSTON	426	BOND-OFF BALANCE SHEET					

10013812	BAA 2.625 08/09	Baa 2.625% 8/19/09						
SWAP -210	-239200.5	-422786.88	1/31/2006					
13074773	BUY	1/31/2006	0.56577	83,627	47,975	-		
83,627 13065054		2/14/2006	SEL	0.573674096			GBP	
BRITISH POUND	CSFB	287175	500589.1	0	47974.5	0		
83626.75	0	0	0	83626.75	L		HBFT	
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
4,597	BOND-OFF BALANCE SHEET							
10013812	BAA 2.625 08/09	Baa 2.625% 8/19/09						
SWAP -80	-91124	-161061.67	1/31/2006				13074773	
BUY	1/31/2006	0.56577	42,649	24,576	-		42,649	
13078381		2/17/2006	SEL	0.576236026			GBP	BRITISH
POUND	CSFB	115700	200785.78	0	24576	0		
42649.19	0	0	0	42649.19	L		HBFT	
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
4,180	BOND-OFF BALANCE SHEET							
10013812	BAA 2.625 08/09	Baa 2.625% 8/19/09						
SWAP -970	-1104878.5	-1952872.75	1/31/2006					
13074773	BUY	1/31/2006	0.56577	497,922	285,629	-		
497,922 13130528		2/23/2006	SEL	0.573641187			GBP	
BRITISH POUND	CSFB	1390507.2	2424001.68	0				
285628.7	0	497922.23	0	0	0			
497922.23	L	HBFT	Highbridge - Financial Trust Co.					
CREDIT-SUISSE FIRST BOSTON		38,461	BOND-OFF BALANCE SHEET					
10013812	BAA 2.625 08/09	Baa 2.625% 8/19/09						
SWAP -970	-1390507.2	-2424001.68	2/23/2006					
13130530	BUY	2/23/2006	0.573641		21,452			
12,275 -	21,452	13265249	3/28/2006		SEL			
0.572229693	GBP	BRITISH POUND	CSFB	1402782.52				
2451432.59	0	12275.32	0	21451.74		0		
0 0	21451.74	L	HBFT	Highbridge - Financial				
Trust Co.	CREDIT-SUISSE FIRST BOSTON		(26,483)	BOND-OFF				
BALANCE SHEET								
10013812	BAA 2.625 08/09	Baa 2.625% 8/19/09						
SWAP -122	-176432.44	-308324.51	3/28/2006					
13265250	BUY	3/28/2006	0.572229		71			
41 -	71	13207069	3/29/2006		SEL			
0.571477555	GBP	BRITISH POUND	CSFB	176473	308801.28			
0 40.56	0	70.97	0	0	70.97	L		
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST				
BOSTON (2,917)	BOND-OFF BALANCE SHEET							
10013812	BAA 2.625 08/09	Baa 2.625% 8/19/09						
SWAP -102	-147509.09	-257779.51	3/28/2006					
13265250	BUY	3/28/2006	0.572229		1,043			
595 -	1,043	13235339	4/6/2006		SEL			
0.570613409	GBP	BRITISH POUND	CSFB	148104	259552.26			
0 594.91	0	1042.58	0	0	1042.58	L		
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST				
BOSTON (444)	BOND-OFF BALANCE SHEET							
10013812	BAA 2.625 08/09	Baa 2.625% 8/19/09						
SWAP -200	-289233.51	-505450.02	3/28/2006					

13265250	BUY	3/28/2006	0.572229	13,591	
7,766	-	13,591	13239445	4/7/2006	SEL
0.571444898	GBP	BRITISH POUND	CSFB	297000	519735.15
0	7766.49	0	13590.97	0	0
13590.97	L	HBFT	Highbridge - Financial Trust Co.		
CREDIT-SUISSE FIRST BOSTON		8,524	BOND-OFF BALANCE SHEET		
10013812	BAA_2.625_08/09	Baa 2.625%	8/19/09		
SWAP	-121	-174986.27	-305797.26	3/28/2006	
13265250	BUY	3/28/2006	0.572229	7,179	
4,102	-	7,179	13239449	4/7/2006	SEL
0.571444898	GBP	BRITISH POUND	CSFB	179088.75	
313396.36	0	4102.48	0	7179.13	0
7179.13	L	HBFT	Highbridge - Financial Trust Co.		
SUISSE FIRST BOSTON		4,113	BOND-OFF BALANCE SHEET		
10013812	BAA_2.625_08/09	Baa 2.625%	8/19/09		
SWAP	-102	-147509.09	-257779.51	3/28/2006	
13265250	BUY	3/28/2006	0.572229	2,672	
1,528	-	2,672	13260749	4/13/2006	SEL
0.571787981	GBP	BRITISH POUND	CSFB	149036.79	
260650.44	0	1527.7	0	2671.79	0
2671.79	L	HBFT	Highbridge - Financial Trust Co.		
SUISSE FIRST BOSTON		(261)	BOND-OFF BALANCE SHEET		
10013812	BAA_2.625_08/09	Baa 2.625%	8/19/09		
SWAP	-82	-118585.74	-207234.51	3/28/2006	
13265250	BUY	3/28/2006	0.572229	8,003	
4,517	-	8,003	13269791	4/18/2006	SEL
0.564381861	GBP	BRITISH POUND	CSFB	123102.5	
218119.16	0	4516.76	0	8003.02	0
8003.02	L	HBFT	Highbridge - Financial Trust Co.		
SUISSE FIRST BOSTON		1,886	BOND-OFF BALANCE SHEET		
10013812	BAA_2.625_08/09	Baa 2.625%	8/19/09		
SWAP	-241	-348526.38	-609067.27	3/28/2006	
13265250	BUY	3/28/2006	0.572229	23,595	
13,275	-	23,595	13275602	4/19/2006	SEL
0.562619557	GBP	BRITISH POUND	CSFB	361801.25	
643065.54	0	13274.87	0	23594.76	0
0	0	23594.76	L	HBFT	Highbridge - Financial
Trust Co.	CREDIT-SUISSE FIRST BOSTON	(8,991)	BOND-OFF BALANCE SHEET		
10010511	HG_3.375_10/10	Hilton Group_3.375%	10/10		
SWAP	-805	-1165226.24	-2002033.46	12/31/2005	
12966998	BUY	12/31/2005	0.582021	(46,715)	
(26,430)	-	(46,715)	13074779	1/31/2006	
SEL	0.565770863	GBP	BRITISH POUND	CSFB	1138796.46
2012822.74	0	-26429.78	0	-46714.64	0
0	0	-46714.64	L	HBFT	Highbridge - Financial
Trust Co.	CREDIT-SUISSE FIRST BOSTON	(58,745)	BOND-OFF BALANCE SHEET		
10010511	HG_3.375_10/10	Hilton Group_3.375%	10/10		
0	1138796.46	2012822.74	1/31/2006	13074781	
BUY	1/31/2006	0.56577	-	(0)	(0) GBP

BRITISH POUND	CSFB	0	0	0	0	0	0
0	-0.01	0	-0.01	L	HBFT	Highbridge - Financial	
Trust Co.	CREDIT-SUISSE FIRST BOSTON				48,678	BOND-OFF BALANCE	
SHEET							
10010511	HG_3.375_10/10		Hilton Group_3.375%_10/10				
SWAP	-170	-240491.18	-425068.16		1/31/2006		
13074781	BUY	1/31/2006		0.56577	9,364	5,371	-
9,364	13093563	2/23/2006		SEL	0.573641187		GBP
BRITISH POUND	CSFB	245862.5		428599.8		0	5371.32
0	9363.56	0	0	9363.56	L	HBFT	Highbridge
- Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON				(303)	BOND-OFF	
BALANCE SHEET							
10010511	HG_3.375_10/10		Hilton Group_3.375%_10/10				
SWAP	-635	-898305.28	-1587754.59		1/31/2006		
13074781	BUY	1/31/2006		0.56577	53,685	30,796	-
53,685	13130533	2/23/2006		SEL	0.573641187		GBP
BRITISH POUND	CSFB	929101.44		1619656.09		0	
30796.16	0	53685.4	0	0	0	53685.4	L
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST		
BOSTON	17,578	BOND-OFF BALANCE SHEET					
10010511	HG_3.375_10/10		Hilton Group_3.375%_10/10				
SWAP	-635	-929101.44	-1619656.09		2/23/2006		
13130534	BUY	2/23/2006		0.573641		21,941	
12,556	-	21,941	13265533		3/28/2006		SEL
0.572229693	GBP	BRITISH POUND	CSFB	941657		1645592.69	
0	12555.56	0	21941.47	0	0	0	
21941.47	L	HBFT	Highbridge - Financial Trust Co.				
CREDIT-SUISSE FIRST BOSTON	(6,724)	BOND-OFF BALANCE SHEET					
10010511	HG_3.375_10/10		Hilton Group_3.375%_10/10				
SWAP	-635	-941657	-1645592.69		3/28/2006		13265534
BUY	3/28/2006	0.572229		15,349	8,798	-	15,349
13215629	3/31/2006		SEL	0.573213723		GBP	BRITISH
POUND	CSFB	950455.3		1658116.79	0	8798.3	0
15349.07	0	0	0	15349.07		L	HBFT
Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST BOSTON		
3,733	BOND-OFF BALANCE SHEET						
SUBTOTAL(9,P37:P59)=853,691			BOND-OFF BALANCE SHEET Total				
10022816	FGBMH6	Euro-bobl	Mar 06	Future	11		1244320
1458778.55	12/8/2005		12871134	SHT	12/8/2005		
0.852987	14,743	12,430	-	14,743	13107706		
2/28/2006	CVS	0.843099233		EUR	EUROPEAN MONETARY UNIT		
CSFB	-1231890	-1461144.73		0	12430	0	
14743.22	0	0	0	14743.22	S		HBFT
Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST BOSTON		
(794)	FUTURE						
10023759	FGBMM6	Euro-bobl	Jun 06	Future	11		1222870
1450446.11	2/28/2006		13107715	SHT	2/28/2006		
0.843099	12,857	10,010	-	12,857	13606152		
5/24/2006	CVS	0.778573653		EUR	EUROPEAN MONETARY UNIT		
CSFB	-1212860	-1557797.38		0	10010	0	
12856.84	0	0	0	12856.84	S		HBFT

Highbridge - Financial Trust Co.

CREDIT-SUISSE FIRST BOSTON

(2,850) FUTURE

10022817	FGBSH6	Euro-schatz	Mar 06	Future	2	211030
247401.02	12/8/2005	12871136		SHT	12/8/2005	
0.852987	996	840	-	996	13107761	
2/28/2006	CVS	0.843099233		EUR	EUROPEAN MONETARY UNIT	
CSFB	-210190	-249306.36	0	840	0	996.32 0
0	0	996.32	S	HBFT	Highbridge - Financial Trust	
Co.	CREDIT-SUISSE FIRST BOSTON		(14)	FUTURE		
10023761	FGBSM6	Euro-schatz	Jun 06	Future	1	104840
124350.72	2/28/2006	13107767		SHT	2/28/2006	
0.843099	455	355	-	455	13637246	
6/1/2006	CVS	0.779392853		EUR	EUROPEAN MONETARY UNIT	
CSFB	-104485	-134059.48	0	355	0	455.48 0
0	0	455.48	S	HBFT	Highbridge - Financial Trust	
Co.	CREDIT-SUISSE FIRST BOSTON		30	FUTURE		
10022652	FLGH6	LONG GILT FUTURE	March 2006		2	227020
393278.1	11/29/2005	12841443		SEL	11/29/2005	
0.57725 (452)	(260)	-	(452)	13107753	2/28/2006	
CVS	0.574729159	GBP	BRITISH POUND			
CSFB	-227280	-395455.84	0	-260	0	-452.39 0
0	0	-452.39	S	HBFT	Highbridge - Financial Trust	
Co.	CREDIT-SUISSE FIRST BOSTON		(734)	FUTURE		
10022652	FLGH6	LONG GILT FUTURE	March 2006		2	227020
393278.1	5/26/2005	12841497		SEL	5/26/2005	
0.57725 (452)	(260)	-	(452)	13107919	2/28/2006	
BUY	0.574729159	GBP	BRITISH POUND			
CSFB	-227280	-395455.84	0	-260	0	-452.39 0
0	0	-452.39	S	HBFT	Highbridge - Financial Trust	
Co.	CREDIT-SUISSE FIRST BOSTON		(731)	FUTURE		
10023760	FLGM6	LONG GILT FUTURE	JUNE 2006		2	226700
394446.67	2/28/2006	13107756		SHT	2/28/2006	
0.574729	9,634	5,420	-	9,634	13275598	
4/19/2006	CVS	0.562619557		GBP	BRITISH POUND	
CSFB	-221280	-393303.07	0	5420	0	9633.51 0
0	0	9633.51	S	HBFT	Highbridge - Financial Trust	
Co.	CREDIT-SUISSE FIRST BOSTON		(77)	FUTURE		
10023760	FLGM6	LONG GILT FUTURE	JUNE 2006		2	226700
394446.67	5/26/2005	13107920		SEL	5/26/2005	
0.574729	11,929	6,360	-	11,929	13593061	
5/22/2006	CVS	0.533176935		GBP	BRITISH POUND	
CSFB	-220340	-413258.69	0	6360	0	11928.5 0
0	0	11928.5	S	HBFT	Highbridge - Financial Trust	
Co.	CREDIT-SUISSE FIRST BOSTON		(907)	FUTURE		
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06		6	
636984.37	636984.37	5/24/2005		12896794		SEL
5/24/2005	1	6,797	6,797	-	6,797	13116841
3/1/2006	BUY	1	USD	US DOLLAR		
CSFB	-630187.5	-630187.5	0	6796.87	0	6796.87
0	0	6796.87	S	HBFT	Highbridge - Financial	
Trust Co.	CREDIT-SUISSE FIRST BOSTON		1,219	FUTURE		

10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	16		
1698624.99	1698624.99	5/24/2005	12896796		SEL	
5/24/2005	1	18,125	18,125	-	18,125	13116843
3/1/2006	BUY	1	USD	US DOLLAR		
CSFB	-1680500	-1680500	0	18124.99	0	
18124.99	0	0	0	18124.99	S	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON			
3,250 FUTURE						
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	1		
106164.06	106164.06	5/24/2005	12896798		SEL	
5/24/2005	1	1,133	1,133	-	1,133	13116845
3/1/2006	BUY	1	USD	US DOLLAR		
CSFB	-105031.25	-105031.25	0	1132.81	0	1132.81
0	0	0	1132.81	S	HBFT	Highbridge - Financial
Trust Co.			CREDIT-SUISSE FIRST BOSTON			
			203		FUTURE	
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	3		
318492.19	318492.19	5/24/2005	12896800		SEL	
5/24/2005	1	3,398	3,398	-	3,398	13116847
3/1/2006	BUY	1	USD	US DOLLAR		
CSFB	-315093.75	-315093.75	0	3398.44	0	3398.44
0	0	0	3398.44	S	HBFT	Highbridge - Financial
Trust Co.			CREDIT-SUISSE FIRST BOSTON			
			609		FUTURE	
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	1		
106164.06	106164.06	5/24/2005	12896802		SEL	
5/24/2005	1	1,133	1,133	-	1,133	13116849
3/1/2006	BUY	1	USD	US DOLLAR		
CSFB	-105031.25	-105031.25	0	1132.81	0	1132.81
0	0	0	1132.81	S	HBFT	Highbridge - Financial
Trust Co.			CREDIT-SUISSE FIRST BOSTON			
			203		FUTURE	
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	2		
212328.12	212328.12	5/24/2005	12896804		SEL	
5/24/2005	1	2,266	2,266	-	2,266	13116851
3/1/2006	BUY	1	USD	US DOLLAR		
CSFB	-210062.5	-210062.5	0	2265.62	0	2265.62
0	0	0	2265.62	S	HBFT	Highbridge - Financial
Trust Co.			CREDIT-SUISSE FIRST BOSTON			
			406		FUTURE	
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	6		
636984.37	636984.37	5/26/2005	12896806		SEL	
5/26/2005	1	6,797	6,797	-	6,797	13116853
3/1/2006	BUY	1	USD	US DOLLAR		
CSFB	-630187.5	-630187.5	0	6796.87	0	6796.87
0	0	0	6796.87	S	HBFT	Highbridge - Financial
Trust Co.			CREDIT-SUISSE FIRST BOSTON			
			1,219		FUTURE	
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	2		
212328.12	212328.12	5/26/2005	12896808		SEL	
5/26/2005	1	2,266	2,266	-	2,266	13116855
3/1/2006	BUY	1	USD	US DOLLAR		
CSFB	-210062.5	-210062.5	0	2265.62	0	2265.62
0	0	0	2265.62	S	HBFT	Highbridge - Financial
Trust Co.			CREDIT-SUISSE FIRST BOSTON			
			406		FUTURE	
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	1		

106164.06	106164.06	6/14/2005	12896810	SEL
6/14/2005	1	1,133	1,133	-
3/1/2006	BUY	1	USD	US DOLLAR
CSFB	-105031.25	-105031.25	0	1132.81 0
0	0	0	1132.81 S	HBFT Highbridge - Financial
Trust Co.	CREDIT-SUISSE FIRST BOSTON		203	FUTURE
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	3
318492.19	318492.19	6/14/2005	12896812	SEL
6/14/2005	1	2,227	2,227	-
2/7/2006	BUY	1	USD	US DOLLAR
CSFB	-316265.63	-316265.63	0	2226.56 0
0	0	0	2226.56 S	HBFT Highbridge - Financial
Trust Co.	CREDIT-SUISSE FIRST BOSTON		180	FUTURE
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	4
424656.25	424656.25	6/22/2005	12896814	SEL
6/22/2005	1	4,531	4,531	-
3/1/2006	BUY	1	USD	US DOLLAR
CSFB	-420125	-420125	0	4531.25 0
0	4531.25	S	HBFT	Highbridge - Financial Trust Co.
CREDIT-SUISSE FIRST BOSTON		813	FUTURE	
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	4
424656.25	424656.25	7/19/2005	12896816	SEL
7/19/2005	1	4,531	4,531	-
3/1/2006	BUY	1	USD	US DOLLAR
CSFB	-420125	-420125	0	4531.25 0
0	4531.25	S	HBFT	Highbridge - Financial Trust Co.
CREDIT-SUISSE FIRST BOSTON		813	FUTURE	
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	3
318492.19	318492.19	7/26/2005	12896818	SEL
7/26/2005	1	3,398	3,398	-
3/1/2006	BUY	1	USD	US DOLLAR
CSFB	-315093.75	-315093.75	0	3398.44 0
0	0	0	3398.44 S	HBFT Highbridge - Financial
Trust Co.	CREDIT-SUISSE FIRST BOSTON		609	FUTURE
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	4
424656.25	424656.25	8/10/2005	12896820	SEL
8/10/2005	1	4,531	4,531	-
3/1/2006	BUY	1	USD	US DOLLAR
CSFB	-420125	-420125	0	4531.25 0
0	4531.25	S	HBFT	Highbridge - Financial Trust Co.
CREDIT-SUISSE FIRST BOSTON		813	FUTURE	
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH	
06	-2	-212328.12	-212328.12	8/16/2005
12896822	BUY	8/16/2005	1	(1,391) (1,391) -
(1,391) 13047347		2/8/2006	SEL	1 USD US
DOLLAR	CSFB	210937.5	210937.5	0 -1390.62
0	-1390.62	0	0	-1390.62 L
HBFT	Highbridge - Financial Trust Co.		CREDIT-SUISSE FIRST	
BOSTON	26	FUTURE		
10023746	FVM6	UST 5 YEAR T-NOTE	FUT JUNE 06	6
629812.5	629812.5	5/24/2005	13116842	SEL

5/24/2005	1	6,375	6,375	-	6,375	13636941
5/31/2006	CVS	1	USD	US DOLLAR		
CSFB	-623437.5	-623437.5	6375	0	6375	0
0	0	6375	0	S	HBFT	Highbridge - Financial
Trust Co.	CREDIT-SUISSE FIRST BOSTON			(15)	FUTURE	
10023746	FVM6	UST 5 YEAR T-NOTE	FUT JUNE 06	16		1679500
1679500	5/24/2005	13116844	SEL	5/24/2005		1
17,000	17,000	-	17,000	13636942	5/31/2006	CVS
1	USD	US DOLLAR	CSFB	-1662500	-1662500	
17000	0	17000	0	0	17000	0
0	0	0	0	0	0	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON	(40)	FUTURE				
10023746	FVM6	UST 5 YEAR T-NOTE	FUT JUNE 06	1		
104968.75	104968.75		5/24/2005	13116846		SEL
5/24/2005	1	1,063	1,063	-	1,063	13636940
5/31/2006	CVS	1	USD	US DOLLAR		
CSFB	-103906.25	-103906.25	1062.5	0	1062.5	0
0	0	1062.5	0	S	HBFT	Highbridge - Financial
Trust Co.	CREDIT-SUISSE FIRST BOSTON			(3)	FUTURE	
10023746	FVM6	UST 5 YEAR T-NOTE	FUT JUNE 06	3		
314906.25	314906.25		5/24/2005	13116848		SEL
5/24/2005	1	3,188	3,188	-	3,188	13636940
5/31/2006	CVS	1	USD	US DOLLAR		
CSFB	-311718.75	-311718.75	3187.5	0	3187.5	0
0	0	3187.5	0	S	HBFT	Highbridge - Financial
Trust Co.	CREDIT-SUISSE FIRST BOSTON			(8)	FUTURE	
10023746	FVM6	UST 5 YEAR T-NOTE	FUT JUNE 06	1		
104968.75	104968.75		5/24/2005	13116850		SEL
5/24/2005	1	1,063	1,063	-	1,063	13636945
5/31/2006	CVS	1	USD	US DOLLAR		
CSFB	-103906.25	-103906.25	1062.5	0	1062.5	0
0	0	1062.5	0	S	HBFT	Highbridge - Financial
Trust Co.	CREDIT-SUISSE FIRST BOSTON			(3)	FUTURE	
10023746	FVM6	UST 5 YEAR T-NOTE	FUT JUNE 06	2		
209937.5	209937.5		5/24/2005	13116852		SEL
5/24/2005	1	2,125	2,125	-	2,125	13636945
5/31/2006	CVS	1	USD	US DOLLAR		
CSFB	-207812.5	-207812.5	2125	0	2125	0
0	0	2125	0	S	HBFT	Highbridge - Financial
Trust Co.	CREDIT-SUISSE FIRST BOSTON			(5)	FUTURE	
10023746	FVM6	UST 5 YEAR T-NOTE	FUT JUNE 06	6		
629812.5	629812.5		5/26/2005	13116854		SEL
5/26/2005	1	6,375	6,375	-	6,375	13636937
5/31/2006	CVS	1	USD	US DOLLAR		
CSFB	-623437.5	-623437.5	6375	0	6375	0
0	0	6375	0	S	HBFT	Highbridge - Financial
Trust Co.	CREDIT-SUISSE FIRST BOSTON			(15)	FUTURE	
10023746	FVM6	UST 5 YEAR T-NOTE	FUT JUNE 06	2		
209937.5	209937.5		5/26/2005	13116856		SEL
5/26/2005	1	2,125	2,125	-	2,125	13636946
5/31/2006	CVS	1	USD	US DOLLAR		

CSFB	-207812.5		-207812.5	2125	0	2125	0	
0	0	2125	0	S	HBFT	Highbridge - Financial		
Trust Co.		CREDIT-SUISSE FIRST BOSTON			(5)	FUTURE		
10023746		FVM6	UST 5 YEAR T-NOTE	FUT JUNE 06		1		
104968.75	104968.75		6/14/2005		13116858		SEL	
6/14/2005	1	719	719	-	719	13606481		
5/24/2006	BUY	1	USD	US DOLLAR				
CSFB	-104250	-104250	0	718.75	0	718.75	0	0
0	718.75	S	HBFT	Highbridge - Financial Trust Co.				
CREDIT-SUISSE FIRST BOSTON			(253)	FUTURE				
10023746		FVM6	UST 5 YEAR T-NOTE	FUT JUNE 06		4		419875
419875	6/22/2005		13116860		SEL	6/22/2005		1
4,250	4,250	-	4,250	13636947		5/31/2006		CVS
1	USD	US DOLLAR	CSFB	-415625	-415625	0		4250
0	4250	0	0	0	4250	S	HBFT	Highbridge
- Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON			(10)	FUTURE		
10023746		FVM6	UST 5 YEAR T-NOTE	FUT JUNE 06		4		419875
419875	7/19/2005		13116862		SEL	7/19/2005		1
4,250	4,250	-	4,250	13636948		5/31/2006		CVS
1	USD	US DOLLAR	CSFB	-415625	-415625	0		4250
0	4250	0	0	0	4250	S	HBFT	Highbridge
- Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON			(10)	FUTURE		
10023746		FVM6	UST 5 YEAR T-NOTE	FUT JUNE 06		3		
314906.25	314906.25		7/26/2005		13116864		SEL	
7/26/2005	1	3,188	3,188	-	3,188	13636949		
5/31/2006	CVS	1	USD	US DOLLAR				
CSFB	-311718.75		-311718.75	0	3187.5	0		3187.5
0	0	0	3187.5	S	HBFT	Highbridge - Financial		
Trust Co.		CREDIT-SUISSE FIRST BOSTON			(8)	FUTURE		
10023746		FVM6	UST 5 YEAR T-NOTE	FUT JUNE 06		4		419875
419875	8/10/2005		13116866		SEL	8/10/2005		1
4,250	4,250	-	4,250	13636950		5/31/2006		CVS
1	USD	US DOLLAR	CSFB	-415625	-415625	0		4250
0	4250	0	0	0	4250	S	HBFT	Highbridge
- Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON			(10)	FUTURE		
10025296		FVU6	UST 5 YEAR T-NOTE	FUT SEP 06		6		
622968.75	622968.75		5/31/2006		13636951		SHT	
5/31/2006	1	(7,219)	(7,219)	-	(7,219)	14005573		
9/4/2006	CVS	1	USD	US DOLLAR				
CSFB	-630187.5		-630187.5	0	-7218.75			
0	-7218.75	0	0	0	-7218.75		S	
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST			
BOSTON	375	FUTURE						
10025296		FVU6	UST 5 YEAR T-NOTE	FUT SEP 06		4		
415312.5	415312.5		5/31/2006		13636952		SHT	
5/31/2006	1	1,188	1,188	-	1,188	13797069		
7/13/2006	BUY	1	USD	US DOLLAR				
CSFB	-414125	-414125	0	1187.5	0	1187.5	0	0
0	1187.5	S	HBFT	Highbridge - Financial Trust Co.				
CREDIT-SUISSE FIRST BOSTON			(73)	FUTURE				
10025296		FVU6	UST 5 YEAR T-NOTE	FUT SEP 06		6		

622968.75	622968.75	5/31/2006	13636953	SHT
5/31/2006	1	(7,219) (7,219) -	(7,219) 14005575	
9/4/2006	CVS	1 USD	US DOLLAR	
CSFB	-630187.5	-630187.5	0	-7218.75
0	-7218.75	0	0	-7218.75 S
HBFT	Highbridge - Financial Trust Co.		CREDIT-SUISSE FIRST	
BOSTON	375	FUTURE		
10025296	FVU6	UST 5 YEAR T-NOTE	FUT SEP 06	16 1661250
1661250	5/31/2006	13636954	SHT	5/31/2006 1
(12,250)	(12,250)	-	(12,250)	13954347
8/17/2006	BUY	1 USD	US DOLLAR	
CSFB	-1673500	-1673500	0	-12250 0 -12250
0	0	0	-12250 S	HBFT Highbridge - Financial
Trust Co.	CREDIT-SUISSE FIRST BOSTON		(40)	FUTURE
10025296	FVU6	UST 5 YEAR T-NOTE	FUT SEP 06	3
311484.38	311484.38	5/31/2006	13636955	SHT
5/31/2006	1	(3,609) (3,609) -	(3,609) 14005577	
9/4/2006	CVS	1 USD	US DOLLAR	
CSFB	-315093.75	-315093.75	0	-3609.37
0	-3609.37	0	0	-3609.37 S
HBFT	Highbridge - Financial Trust Co.		CREDIT-SUISSE FIRST	
BOSTON	188	FUTURE		
10025296	FVU6	UST 5 YEAR T-NOTE	FUT SEP 06	2
207656.25	207656.25	5/31/2006	13636956	SHT
5/31/2006	1	(2,406) (2,406) -	(2,406) 14005579	
9/4/2006	CVS	1 USD	US DOLLAR	
CSFB	-210062.5	-210062.5	0	-2406.25
0	-2406.25	0	0	-2406.25 S
HBFT	Highbridge - Financial Trust Co.		CREDIT-SUISSE FIRST	
BOSTON	125	FUTURE		
10025296	FVU6	UST 5 YEAR T-NOTE	FUT SEP 06	4
415312.5	415312.5	5/31/2006	13636957	SHT
5/31/2006	1	(4,813) (4,813) -	(4,813) 14005581	
9/4/2006	CVS	1 USD	US DOLLAR	
CSFB	-420125	-420125 0	-4812.5 0	-4812.5 0 0
0	-4812.5 S	HBFT	Highbridge - Financial Trust Co.	
CREDIT-SUISSE FIRST BOSTON	250	FUTURE		
10025296	FVU6	UST 5 YEAR T-NOTE	FUT SEP 06	4
415312.5	415312.5	5/31/2006	13636958	SHT
5/31/2006	1	(4,813) (4,813) -	(4,813) 14005583	
9/4/2006	CVS	1 USD	US DOLLAR	
CSFB	-420125	-420125 0	-4812.5 0	-4812.5 0 0
0	-4812.5 S	HBFT	Highbridge - Financial Trust Co.	
CREDIT-SUISSE FIRST BOSTON	250	FUTURE		
10025296	FVU6	UST 5 YEAR T-NOTE	FUT SEP 06	3
311484.38	311484.38	5/31/2006	13636959	SHT
5/31/2006	1	(3,609) (3,609) -	(3,609) 14005585	
9/4/2006	CVS	1 USD	US DOLLAR	
CSFB	-315093.75	-315093.75	0	-3609.37
0	-3609.37	0	0	-3609.37 S
HBFT	Highbridge - Financial Trust Co.		CREDIT-SUISSE FIRST	

BOSTON 188	FUTURE							
10025296	FVU6	UST 5 YEAR T-NOTE	FUT SEP 06	4				
415312.5	415312.5	5/31/2006	13636960				SHT	
5/31/2006	1	2,188	2,188	-	2,188	13721003		
6/21/2006	BUY	1	USD	US DOLLAR				
CSFB	-413125	-413125	0	2187.5	0	2187.5	0	0
0	2187.5	S	HBFT	Highbridge - Financial Trust Co.				
CREDIT-SUISSE FIRST BOSTON	(73)	FUTURE						
10022643	TYH6	TYH6	20	2178437.5		2178437.5		
11/29/2005	12841921		SEL	11/29/2005		1		22,188
22,188	-	22,188	13105066	2/27/2006		BUY		1
USD	US DOLLAR	CSFB	-2156250		-2156250			0
22187.5	0	22187.5	0	0	0	22187.5	S	HBFT
Highbridge - Financial Trust Co.	(50)	FUTURE						
10023745	TYM6	TYM6	20	2153125	2153125	2/27/2006		
13105081	SEL	2/27/2006		1	28,438	28,438		-
28,438	13236078	4/6/2006		BUY	1	USD		US
DOLLAR	CSFB	-2124687.5		-2124687.5	0	28437.5		0
28437.5	0	0	0	28437.5	S	HBFT		Highbridge -
Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON	5,575	FUTURE					
SUBTOTAL(9,P61:P108)=174,615	FUTURE Total							
10009531	GPM.N	GM 6.25%						
7/15/2033	-100000	-2059600		-2059600		5/20/2005		
12278519	BUY	5/20/2005		1	(378,492)			
(378,492)	-	(378,492)		13235886		4/6/2006		
SEL	1	USD	US DOLLAR	CSFB	1681108.2			
1681108.2	0	-378491.8		0	-378491.8			0
0	0	-378491.8	L	HBFT	Highbridge - Financial			
Trust Co.	CREDIT-SUISSE FIRST BOSTON	(18,892)	PREFERRED					
STOCK								
10009531	GPM.N	GM 6.25%						
7/15/2033	-75000	-1544700		-1544700		5/20/2005		
12278519	BUY	5/20/2005		1	46,901	46,901		-
46,901	13934017	8/15/2006		SEL	1	USD		US
DOLLAR	CSFB	1591601.02		1591601.02	46901.02			0
46901.02	0	0	0	46901.02	0			L
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST				
BOSTON 24,101	PREFERRED STOCK							
SUBTOTAL(9,P110:P111)=(331,591)	PREFERRED STOCK Total							
10015096	DPBGN.DE	Deutsche Postbank			13373			
584400.1	716883.6	8/25/2005		12582070				SEL
8/25/2005	0.815195	(16,722)		(13,632)				
(21,679)	(38,401)	13837513		7/25/2006				BUY
0.791796983	EUR	EUROPEAN MONETARY UNIT						
CSFB	-598031.82	-755284.29	0	-13631.72				
0	-16722.03	0	-21678.65	0	-38400.68			
S	HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE			
FIRST BOSTON	178,363	STOCK						
10015096	DPBGN.DE	Deutsche Postbank		2000	91293.8			
109328.89	10/25/2005	12750902		SHT	10/25/2005			

0.835038	2,222	1,855	(5,849)	(3,628)	13837513	
7/25/2006	BUY	0.791796983		EUR	EUROPEAN MONETARY UNIT	
CSFB	-89438.69	-112956.6		0	1855.11	0 2221.58
0	-5849.29	0	-3627.71		S	HBFT Highbridge
- Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON			26,675	STOCK
10015096	DPBGN.DE		Deutsche Postbank		285	
13673.05	16484.91		11/3/2005		12771484	SHT
11/3/2005	0.829428		1,119	928	(730)	389
13837513	7/25/2006		BUY	0.791796983	EUR	EUROPEAN
MONETARY UNIT	CSFB	-12745.01		-16096.32	0	928.04
0	1118.89	0	-730.29	0	388.6	S HBFT Highbridge
- Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON			3,801	STOCK
10015096	DPBGN.DE		Deutsche Postbank		1200	
64617.33	78115.89		1/19/2006		12984199	SHT
1/19/2006	0.827198		13,242	10,954	(2,901)	10,342
13837513	7/25/2006		BUY	0.791796983	EUR	EUROPEAN
MONETARY UNIT	CSFB	-53663.22		-67773.96	0	
10954.11	0	13242.43		0	-2900.5	0
10341.93	S	HBFT	Highbridge - Financial Trust Co.			
CREDIT-SUISSE FIRST BOSTON			16,005			STOCK
10015096	DPBGN.DE		Deutsche Postbank		640	
36768.84	43771.47		2/23/2006		13093543	SHT
2/23/2006	0.840018		9,700	8,148	(2,075)	7,625
13837513	7/25/2006		BUY	0.791796983	EUR	EUROPEAN
MONETARY UNIT	CSFB	-28620.38		-36146.11	0	8148.46
0	9700.33	0	-2074.98	0	7625.35	S HBFT
Highbridge - Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON				
8,536						STOCK
10015096	DPBGN.DE		Deutsche			
Postbank	-1304	-58314.03		-73647.7		7/25/2006
13837513	BUY	7/25/2006		0.791797		18,933 14,991
605	19,538	13852251		7/28/2006	SEL	0.786658276
EUR	EUROPEAN MONETARY UNIT	CSFB	73305.08			93185.42
0	14991.05	0	18932.95		0	604.77 0
19537.72	L	HBFT	Highbridge - Financial Trust Co.			
CREDIT-SUISSE FIRST BOSTON			(74)			STOCK
10026253	DPBGN.DE_CNV		Deutsche Postbank conversion			
shares	-18802	-840813.15		-1052908.27		7/18/2006
13810515	BUY	7/18/2006		0.798562		-
8,997	8,997	13837512		7/25/2006	SEL	0.791796983
EUR	EUROPEAN MONETARY UNIT	CSFB	840813.15			1061904.97
0	0	0	0	8996.7	0	8996.7 L
HBFT	Highbridge - Financial Trust Co.		CREDIT-SUISSE FIRST			
BOSTON	(250,773)		STOCK			
10006832	DPWGN.DE		DEUTSCHE POST AG		7000	132230
166219.72	5/25/2005		12291569		SEL	5/25/2005
0.795513	(27,530)		(21,901)		10,573	(16,957)
13074675	2/16/2006		CVS	0.841432117	EUR	EUROPEAN
MONETARY UNIT	CSFB	-154130.76		-183176.7		
0	-21900.76	0	-27530.35		0	10573.37
0	-16956.98	S	HBFT	Highbridge - Financial Trust		

Co.	CREDIT-SUISSE FIRST BOSTON		4,670	STOCK		
10006832	DPW Gn.DE		DEUTSCHE POST AG		7000	132230
166219.72	5/25/2005		12291569	SEL	5/25/2005	
0.795513	(19,644)		(15,627)	9,359	(10,285)	
13153271	3/14/2006		CVS	0.837696335	EUR	EUROPEAN
MONETARY UNIT	CSFB	-147857.43		-176504.81		
0	-15627.43	0	-19644.46	0	9359.38	
0	-10285.08	S	HBFT	Highbridge - Financial Trust		
Co.	CREDIT-SUISSE FIRST BOSTON		13,266	STOCK		
10006832	DPW Gn.DE		DEUTSCHE POST AG		15064	
284558.96	357704.84		5/25/2005	12291569	SEL	
5/25/2005	0.795513		(39,766)	(31,634)	7,462	
(32,304)	13289313		4/24/2006	CVS	0.81073412	
EUR	EUROPEAN MONETARY UNIT	CSFB	-316193.36		-390008.7	
0	-31634.4	0	-39766.02	0	7462.16	
0	-32303.86	S	HBFT	Highbridge - Financial Trust		
Co.	CREDIT-SUISSE FIRST BOSTON		-	STOCK		
10006832	DPW Gn.DE		DEUTSCHE POST AG		8666	
163700.74	205780.02		5/25/2005	12291569	SEL	
5/25/2005	0.795513		(22,550)	(17,939)	3,179	
(19,371)	13294131		4/25/2006	CVS	0.806744383	
EUR	EUROPEAN MONETARY UNIT	CSFB	-181639.36		-225151.07	
0	-17938.62	0	-22549.74	0	3178.69	
0	-19371.05	S	HBFT	Highbridge - Financial Trust		
Co.	CREDIT-SUISSE FIRST BOSTON		0	STOCK		
10006832	DPW Gn.DE		DEUTSCHE POST AG		5984	
120816.96	147245.67		7/22/2005	12484960	SHT	
7/22/2005	0.820512		(5,616)	(4,608)	(2,609)	(8,224)
13294131	4/25/2006		CVS	0.806744383	EUR	EUROPEAN
MONETARY UNIT	CSFB	-125424.64		-155470.11		
0	-4607.68	0	-5615.61	0	-2608.83	
0	-8224.44	S	HBFT	Highbridge - Financial Trust		
Co.	CREDIT-SUISSE FIRST BOSTON		-	STOCK		
10006832	DPW Gn.DE		DEUTSCHE POST AG		7535	
152131.65	185410.45		7/22/2005	12484960	SHT	
7/22/2005	0.820512		(6,796)	(5,576)	(4,029)	(10,825)
13305158	4/27/2006		CVS	0.803664711	EUR	EUROPEAN
MONETARY UNIT	CSFB	-157707.55		-196235.5	0	-5575.9
0	-6795.63	0	-4029.43	0	-10825.06	
S	HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE	
FIRST BOSTON	-	STOCK				
10006832	DPW Gn.DE		DEUTSCHE POST AG		8255	
166668.45	203127.17		7/22/2005	12484960	SHT	
7/22/2005	0.820512		(32,295)	(26,499)		
(11,030)	(43,325)		13549016	5/10/2006	BUY	
0.783791198	EUR	EUROPEAN MONETARY UNIT				
CSFB	-193167	-246452.12	0	-26498.55		
0	-32295.11	0	-11029.84	0	-43324.95	
S	HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE	
FIRST BOSTON	(10,953)	STOCK				
10006832	DPW Gn.DE		DEUTSCHE POST AG		7949	

160490.31	195597.57	7/22/2005	12484960	SHT
7/22/2005	0.820512	(21,023)	(17,249)	
(10,149)	(31,172)	13549021	5/10/2006	CVS
0.783791198	EUR	EUROPEAN MONETARY UNIT		
CSFB	-177739.64	-226769.12	0	-17249.33
0	-21022.62	0	-10148.93	0
S	HBFT	Highbridge - Financial Trust Co.		CREDIT-SUISSE
FIRST BOSTON	-	STOCK		
10006832	DPWGn.DE	DEUTSCHE POST AG	6913	
139573.47	170105.17	7/22/2005	12484960	SHT
7/22/2005	0.820512	(20,221)	(16,591)	(9,417)
(29,637)	13554930	5/11/2006	BUY	0.781830265
EUR	EUROPEAN MONETARY UNIT	CSFB	-156164.67	-199742.42
0	-16591.2	0	-20220.53	0
0	-29637.26	S	HBFT	Highbridge - Financial Trust
Co.	CREDIT-SUISSE FIRST BOSTON	6,189	STOCK	
10006832	DPWGn.DE	DEUTSCHE POST AG	1342	
27132.42	32752.9	7/25/2005	12489183	SHT
7/25/2005	0.828397	(3,843)	(3,183)	(2,180)
13554930	5/11/2006	BUY	0.781830265	EUR
MONETARY UNIT	CSFB	-30315.78	-38775.4	EUROPEAN
0	-3183.36	0	-3842.79	0
0	-6022.49	S	HBFT	Highbridge - Financial Trust
Co.	CREDIT-SUISSE FIRST BOSTON	1,202	STOCK	
10006832	DPWGn.DE	DEUTSCHE POST AG	4558	
92153.19	111242.72	7/25/2005	12489183	SHT
7/25/2005	0.828397	(7,121)	(5,899)	(8,040)
13565226	5/15/2006	BUY	0.775704922	EUR
MONETARY UNIT	CSFB	-98052.61	-126404.52	EUROPEAN
0	-5899.42	0	-7121.48	0
0	-15161.79	S	HBFT	Highbridge - Financial Trust
Co.	CREDIT-SUISSE FIRST BOSTON	692	STOCK	
10006832	DPWGn.DE	DEUTSCHE POST AG	942	
17871.15	20918.18	11/14/2005	12800128	SHT
11/14/2005	0.854335	(2,801)	(2,393)	(2,404)
13565226	5/15/2006	BUY	0.775704922	EUR
MONETARY UNIT	CSFB	-20264.49	-26123.97	EUROPEAN
0	-2393.34	0	-2801.4	0
0	-5205.78	S	HBFT	Highbridge - Financial Trust
Co.	CREDIT-SUISSE FIRST BOSTON	143	STOCK	
10006832	DPWGn.DE	DEUTSCHE POST AG	7058	
133900.85	156730.94	11/14/2005	12800128	SHT
11/14/2005	0.854335	(17,502)	(14,952)	
(15,183)	(32,685)	13581997	5/18/2006	BUY
0.785854617	EUR	EUROPEAN MONETARY UNIT		
CSFB	-148853.22	-189415.72	0	-14952.37
0	-17501.75	0	-15183.03	0
S	HBFT	Highbridge - Financial Trust Co.		CREDIT-SUISSE
FIRST BOSTON	-	STOCK		
10006832	DPWGn.DE	DEUTSCHE POST AG	782	
17225.04	20823.36	1/19/2006	12984196	SHT

1/19/2006	0.827197	886	733	(1,049)	(163)	
13581997	5/18/2006	BUY	0.785854617	EUR	EUROPEAN	
MONETARY UNIT	CSFB	-16492.38	-20986.55	0	732.66	
0	885.72	0	-1048.92	0	-163.2	S HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST			
BOSTON - STOCK						
10006832	DPWGn.DE	DEUTSCHE POST AG		7741		
170510.31	206129.91	1/19/2006	12984196		SHT	
1/19/2006	0.827198	8,768	7,253	(10,383)	(1,616)	
13582000	5/18/2006	BUY	0.785854617	EUR	EUROPEAN	
MONETARY UNIT	CSFB	-163257.69	-207745.41	0	7252.62	
0	8767.69	0	-10383.19	0	-1615.5	S HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST			
BOSTON - STOCK						
10006832	DPWGn.DE	DEUTSCHE POST AG		1200		
26432.29	31954	1/19/2006	12984196		SHT	
1/19/2006	0.827198	2,550	2,109	(1,608)	942	
13593059	5/22/2006	CVS	0.784313725	EUR	EUROPEAN	
MONETARY UNIT	CSFB	-24323.22	-31012.11	0	2109.07	
0	2549.66	0	-1607.76	0	941.9	S HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON			
567 STOCK						
10006832	DPWGn.DE	DEUTSCHE POST AG		15277		
336505.1	406801.02	1/19/2006	12984196		SHT	
1/19/2006	0.827198	24,136	19,966	(23,899)	238	
13606140	5/24/2006	CVS	0.778573653	EUR	EUROPEAN	
MONETARY UNIT	CSFB	-316539.44	-406563.26	0		
19965.66	0	24136.49	0	-23898.73	0	
237.76	S	HBFT	Highbridge - Financial Trust Co.		CREDIT-	
SUISSE FIRST BOSTON		(2,551) STOCK				
10006832	DPWGn.DE	DEUTSCHE POST AG		11000		
258551.59	314825.34	2/1/2006	13027737		SEL	
2/1/2006	0.821254	37,299	30,632	(15,214)	22,085	
13606140	5/24/2006	CVS	0.778573653	EUR	EUROPEAN	
MONETARY UNIT	CSFB	-227920	-292740.45	0	30631.59	
0	37298.56	0	-15213.66	0	22084.9	S
HBFT	Highbridge - Financial Trust Co.		CREDIT-SUISSE FIRST			
BOSTON (1,837) STOCK						
10006832	DPWGn.DE	DEUTSCHE POST AG		5000		
114927.36	146630.07	5/10/2006	13553638		SHT	
5/10/2006	0.783791	14,452	11,327	(886)	13,566	
13606140	5/24/2006	CVS	0.778573653	EUR	EUROPEAN	
MONETARY UNIT	CSFB	-103600	-133063.84	0	11327.36	
0	14452.01	0	-885.78	0	13566.23	S
HBFT	Highbridge - Financial Trust Co.		CREDIT-SUISSE FIRST			
BOSTON (835) STOCK						
10002383	AFG.N	American Financial Group Inc		520		
18693.22	18693.22	11/17/2005	12813195		SHT	
11/17/2005	1	(3,325) (3,325)	-	(3,325)	13587642	
5/19/2006	CVS	1	USD	US DOLLAR		
CSFB	-22018.62	-22018.62	0	-3325.4	0	-3325.4

0	0	0	-3325.4	S	HBFT	Highbridge - Financial			
Trust Co.		CREDIT-SUISSE FIRST BOSTON			(54)	STOCK			
10002383	AFG.N	American Financial Group Inc	400		400		14379.4		
14379.4	11/17/2005	12813195	SHT	11/17/2005			1		
(2,031)	(2,031)	-	(2,031)	13694691	6/14/2006		CVS		
1	USD	US DOLLAR	CSFB	-16410.6			-16410.6		
0	-2031.2	0	-2031.2	0	0		-2031.2	S	
HBFT	Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST			
BOSTON	65	STOCK							
106791	AGN.N	Allergan Inc	2746		227304.37		227304.37		
6/14/2005		12357457	SHT	6/14/2005			1		
(38,639)		(38,639)	-	(38,639)			13538058		
5/8/2006		CVS	1	USD	US DOLLAR				
CSFB	-265943.82		-265943.82	0			-38639.45		
0	-38639.45	0	0	0			-38639.45	S	
HBFT	Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST			
BOSTON	10,469	STOCK							
106791	AGN.N	Allergan Inc	2768		229125.46		229125.46		
6/14/2005		12357457	SHT	6/14/2005			1		
(37,310)		(37,310)	-	(37,310)			13543637		
5/9/2006		CVS	1	USD	US DOLLAR				
CSFB	-266435.26		-266435.26	0			-37309.8		
0	-37309.8	0	0	0			-37309.8	S	
HBFT	Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST			
BOSTON	2,171	STOCK							
106791	AGN.N	Allergan Inc	2581		213646.24		213646.24		
6/14/2005		12357457	SHT	6/14/2005			1		
(34,631)		(34,631)	-	(34,631)			13549424		
5/10/2006		CVS	1	USD	US DOLLAR				
CSFB	-248277.13		-248277.13	0			-34630.89		
0	-34630.89	0	0	0			-34630.89	S	
HBFT	Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST			
BOSTON	660	STOCK							
106791	AGN.N	Allergan Inc	190		15727.54		15727.54		
6/14/2005		12357457	SHT	6/14/2005			1		(2,405)
(2,405)	-	(2,405)	13570757	5/11/2006			CVS		1
USD	US DOLLAR	CSFB	-18132.2				-18132.2		
0	-2404.66	0	-2404.66	0			0		
0	-2404.66	S	HBFT	Highbridge - Financial Trust					
Co.	CREDIT-SUISSE FIRST BOSTON			165	STOCK				
106791	AGN.N	Allergan Inc	340		29057.42		29057.42		
6/20/2005		12375932	SHT	6/20/2005			1		(3,390)
(3,390)	-	(3,390)	13570757	5/11/2006			CVS		1
USD	US DOLLAR	CSFB	-32447.09				-32447.09		
0	-3389.67	0	-3389.67	0			0		
0	-3389.67	S	HBFT	Highbridge - Financial Trust					
Co.	CREDIT-SUISSE FIRST BOSTON			295	STOCK				
106791	AGN.N	Allergan Inc	1052		91467.57		91467.57		
7/18/2005		12467131	SHT	7/18/2005			1		(9,373)
(9,373)	-	(9,373)	13560309	5/12/2006			CVS		1
USD	US DOLLAR	CSFB	-100840.97				-100840.97		

0	-9373.4	0	-9373.4	0	0	-9373.4	S
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST		
BOSTON	193	STOCK					
106791	AGN.N	Allergan Inc	2352	204497.85	204497.85		
7/18/2005		12467131	SHT	7/18/2005	1		
(20,349)		(20,349)	-	(20,349)	13560372		
5/12/2006		CVS	1	USD	US DOLLAR		
CSFB	-224846.59		-224846.59	0	-20348.74		
0	-20348.74	0	0	0	-20348.74 S		
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST		
BOSTON	1,039	STOCK					
106791	AGN.N	Allergan Inc	2649	230320.92	230320.92		
7/18/2005		12467131	SHT	7/18/2005	1		
(21,082)		(21,082)	-	(21,082)	13565963		
5/15/2006		CVS	1	USD	US DOLLAR		
CSFB	-251403.35		-251403.35	0	-21082.43		
0	-21082.43	0	0	0	-21082.43 S		
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST		
BOSTON	1,894	STOCK					
106791	AGN.N	Allergan Inc	476	41386.47	41386.47		
7/18/2005		12467131	SHT	7/18/2005	1 (3,974)		
(3,974)	-	(3,974)	13565966	5/15/2006	CVS	1	
USD	US DOLLAR	CSFB	-45360.47	-45360.47			
0	-3974	0	-3974	0	0	-3974 S	
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST		
BOSTON	155	STOCK					
106791	AGN.N	Allergan Inc	1589	138157.77	138157.77		
7/18/2005		12467131	SHT	7/18/2005	1		
(13,485)		(13,485)	-	(13,485)	13570757		
5/11/2006		CVS	1	USD	US DOLLAR		
CSFB	-151642.43		-151642.43	0	-13484.66		
0	-13484.66	0	0	0	-13484.66 S		
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST		
BOSTON	1,378	STOCK					
106791	AGN.N	Allergan Inc	2096	182239.58	182239.58		
7/18/2005		12467131	SHT	7/18/2005	1		
(17,233)		(17,233)	-	(17,233)	13571079		
5/16/2006		BUY	1	USD	US DOLLAR		
CSFB	-199472.28		-199472.28	0	-17232.7		
0	-17232.7	0	0	0	-17232.7 S		
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST		
BOSTON	(206)	STOCK					
106791	AGN.N	Allergan Inc	540	46951.04	46951.04		
7/18/2005		12467131	SHT	7/18/2005	1 (5,057)		
(5,057)	-	(5,057)	13582458	5/18/2006	CVS	1	
USD	US DOLLAR	CSFB	-52008.08	-52008.08			
0	-5057.05	0	-5057.05	0	0		
0	-5057.05	S	HBFT	Highbridge - Financial Trust			
Co.	CREDIT-SUISSE FIRST BOSTON		(1,448) STOCK				
106791	AGN.N	Allergan Inc	3796	330048.39	330048.39		
7/18/2005		12467131	SHT	7/18/2005	1		

(26,339)	(26,339)	-	(26,339)	13612374
5/17/2006	CVS	1	USD	US DOLLAR
CSFB	-356387.22	-356387.22	0	-26338.83
0	-26338.83	0	0	-26338.83
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST
BOSTON	5,637	STOCK		
106791	AGN.N	Allergan Inc	1466	129251.81
7/27/2005	12499294	SHT	7/27/2005	1
(11,941)	(11,941)	-	(11,941)	13582458
5/18/2006	CVS	1	USD	US DOLLAR
CSFB	-141192.32	-141192.32	0	-11940.5
0	-11940.5	0	0	-11940.5
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST
BOSTON	(3,931)	STOCK		
106791	AGN.N	Allergan Inc	1324	116732.2
7/27/2005	12499294	SHT	7/27/2005	1
(9,960)	(9,960)	13587548	5/19/2006	BUY
USD	US DOLLAR	CSFB	-126692.31	-126692.31
0	-9960.11	0	-9960.11	0
0	-9960.11	S	HBFT	Highbridge - Financial Trust
Co.	CREDIT-SUISSE FIRST BOSTON			941
106791	AGN.N	Allergan Inc	290	26183
12499436	SHT	7/27/2005	1	(1,567)
(1,567)	13587548	5/19/2006	BUY	1
DOLLAR	CSFB	-27749.83	-27749.83	0
0	-1566.83	0	0	-1566.83
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST
BOSTON	206	STOCK		
106791	AGN.N	Allergan Inc	860	78820.95
8/9/2005	12546334	SHT	8/9/2005	1
(3,472)	(3,472)	13587548	5/19/2006	BUY
USD	US DOLLAR	CSFB	-82292.59	-82292.59
0	-3471.64	0	-3471.64	0
0	-3471.64	S	HBFT	Highbridge - Financial Trust
Co.	CREDIT-SUISSE FIRST BOSTON			611
106791	AGN.N	Allergan Inc	1279	111971.77
10/20/2005	12739020	SHT	10/20/2005	1
(10,415)	(10,415)	-	(10,415)	13587548
5/19/2006	BUY	1	USD	US DOLLAR
CSFB	-122386.3	-122386.3	0	-10414.53
0	-10414.53	0	0	-10414.53
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST
BOSTON	909	STOCK		
106791	AGN.N	Allergan Inc	4715	412780.98
10/20/2005	12739020	SHT	10/20/2005	1
114,251	-	114,251	13600381	5/23/2006
USD	US DOLLAR	CSFB	-298530.14	-298530.14
114250.84	0	114250.84	0	0
114250.84	S	HBFT	Highbridge - Financial Trust Co.	
CREDIT-SUISSE FIRST	BOSTON			145,529
106791	AGN.N	Allergan Inc	1455	137334.54

11/1/2005	12763427		SHT	11/1/2005	1	45,211	
45,211	-	45,211	13600381	5/23/2006	BUY	1	
USD	US DOLLAR	CSFB	-92123.3	-92123.3		0	
45211.24	0	45211.24	0	0	0		
45211.24	S	HBFT	Highbridge - Financial Trust Co.				
CREDIT-SUISSE FIRST BOSTON			44,909	STOCK			
106791	AGN.N	Allergan Inc	1730	172672.82		172672.82	
11/2/2005	12768438		SHT	11/2/2005	1	63,138	
63,138	-	63,138	13600381	5/23/2006	BUY	1	
USD	US DOLLAR	CSFB	-109534.92	-109534.92		0	
63137.9	0	63137.9	0	0	63137.9	S	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON				
53,396	STOCK						
106791	AGN.N	Allergan Inc	1300	128913.59		128913.59	
11/22/2005	12824763		SHT	11/22/2005	1	46,604	
46,604	-	46,604	13600381	5/23/2006	BUY	1	
USD	US DOLLAR	CSFB	-82309.48	-82309.48		0	
46604.11	0	46604.11	0	0	0		
46604.11	S	HBFT	Highbridge - Financial Trust Co.				
CREDIT-SUISSE FIRST BOSTON			40,125	STOCK			
106791	AGN.N	Allergan Inc	580	60867.85		60867.85	
12/6/2005	12863044		SHT	12/6/2005	1	24,145	
24,145	-	24,145	13600381	5/23/2006	BUY	1	
USD	US DOLLAR	CSFB	-36722.69	-36722.69		0	
24145.16	0	24145.16	0	0	0		
24145.16	S	HBFT	Highbridge - Financial Trust Co.				
CREDIT-SUISSE FIRST BOSTON			17,902	STOCK			
106791	AGN.N	Allergan Inc	-6	-379.89	-379.89	5/23/2006	
13600381	BUY	5/23/2006	1	187	187	-	
187	13612481	5/25/2006	SHT	1	USD	US	
DOLLAR	CSFB	566.83	566.83	0	186.94	0	186.94
0	0	186.94	L	HBFT	Highbridge - Financial Trust		
Co.			CREDIT-SUISSE FIRST BOSTON				
100186	AMGN.0	Amgen	545	44061.41		44061.41	
9/27/2005	12663372		SHT	9/27/2005	1	2,391	
2,391	-	2,391	12967168	1/12/2006	CVS	1	
USD	US DOLLAR	CSFB	-41670.12	-41670.12		0	
2391.29	0	2391.29	0	0	2391.29	S	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON				
739	STOCK						
100186	AMGN.0	Amgen	655	52954.54		52954.54	
9/27/2005	12663372		SHT	9/27/2005	1	3,141	
3,141	-	3,141	12988927	1/20/2006	CVS	1	
USD	US DOLLAR	CSFB	-49813.09	-49813.09		0	
3141.45	0	3141.45	0	0	3141.45	S	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON				
1,519	STOCK						
100186	AMGN.0	Amgen	4080	329854.21		329854.21	
9/27/2005	12663372		SHT	9/27/2005	1	32,189	
32,189	-	32,189	13005802	1/26/2006	CVS	1	
USD	US DOLLAR	CSFB	-297665.56	-297665.56		0	

32188.65	0	32188.65	0	0	0		
32188.65	S	HBFT	Highbridge - Financial Trust Co.				
CREDIT-SUISSE FIRST BOSTON		10,150	STOCK				
100186	AMGN.0	Amgen	790	61174.41	61174.41		
10/19/2005		12732059	SHT	10/19/2005	1	3,538	
3,538	-	3,538	13005802	1/26/2006	CVS	1	
USD	US DOLLAR	CSFB	-57636.22	-57636.22		0	
3538.19	0	3538.19	0	0	3538.19	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
1,965	STOCK						
100186	AMGN.0	Amgen	130	10035.35	10035.35		
11/3/2005		12772030	SHT	11/3/2005	1	551	
551	-	551	13005802	1/26/2006	CVS	1	
USD	US DOLLAR	CSFB	-9484.44	-9484.44		0	
550.91	0	550.91	0	0	550.91	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
323	STOCK						
100186	AMGN.0	Amgen	555	42843.25	42843.25		
11/3/2005		12772030	SHT	11/3/2005	1	349	
349	-	349	13024380	2/1/2006	BUY	1	
USD	US DOLLAR	CSFB	-42494.04	-42494.04		0	
349.2	0	349.2	0	0	349.2	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
(2,051)	STOCK						
100186	AMGN.0	Amgen	945	77229.4	77229.4	11/10/2005	
12792476		SHT	11/10/2005	1	4,875	4,875	-
4,875	13024380		2/1/2006	BUY	1	USD	US
DOLLAR	CSFB	-72354.73	-72354.73	0	4874.67	0	
4874.67	0	0	0	4874.67	S	HBFT	Highbridge -
Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON		(3,493)	STOCK
100186	AMGN.0	Amgen	1950	159362.25	159362.25		
11/10/2005		12792476	SHT	11/10/2005	1	14,418	
14,418	-	14,418	13032735	2/3/2006	CVS	1	
USD	US DOLLAR	CSFB	-144943.95	-144943.95		0	
14418.3	0	14418.3	0	0	14418.3	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
653	STOCK						
100186	AMGN.0	Amgen	305	24925.89	24925.89		
11/10/2005		12792476	SHT	11/10/2005	1	3,396	
3,396	-	3,396	13056210	2/10/2006	CVS	1	
USD	US DOLLAR	CSFB	-21530.06	-21530.06		0	
3395.84	0	3395.84	0	0	3395.84	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
130	STOCK						
100186	AMGN.0	Amgen	655	51193.59	51193.59		
1/17/2006		12975055	SHT	1/17/2006	1	4,957	
4,957	-	4,957	13056210	2/10/2006	CVS	1	
USD	US DOLLAR	CSFB	-46236.68	-46236.68		0	
4956.91	0	4956.91	0	0	4956.91	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
278	STOCK						

100186	AMGN.0	Amgen	1040	82359.39		82359.39		
2/1/2006		13024392		SEL	2/1/2006	1	8,945	
8,945	-	8,945	13056210		2/10/2006	CVS	1	
USD	US DOLLAR		CSFB	-73413.96		-73413.96	0	
8945.43	0	8945.43	0	0	0	8945.43	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
442	STOCK							
100186	AMGN.0	Amgen	2000	158383.44		158383.44		
2/1/2006		13024392		SEL	2/1/2006	1	11,083	
11,083	-	11,083	13140823		3/9/2006	CVS	1	
USD	US DOLLAR		CSFB	-147300	-147300	0	11083.44	
0	11083.44	0	0	0	0	11083.44	S	
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST				
BOSTON	1,090	STOCK						
100186	AMGN.0	Amgen	960	76024.05		76024.05		
2/1/2006		13024392		SEL	2/1/2006	1	8,654	
8,654	-	8,654	13256656		4/12/2006	CVS	1	
USD	US DOLLAR		CSFB	-67369.77		-67369.77	0	
8654.28	0	8654.28	0	0	0	8654.28	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
27	STOCK							
100186	AMGN.0	Amgen	40	3020.92	3020.92	2/21/2006		
13084093		SHT	2/21/2006	1	214	214	-	
214	13256656		4/12/2006	CVS	1	USD	US	
DOLLAR	CSFB	-2807.07		-2807.07	0	213.84	0	
213.84	0	0	0	213.84	S	HBFT	Highbridge -	
Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
100186	AMGN.0	Amgen	600	45313.76		45313.76		
2/21/2006		13084093		SHT	2/21/2006	1	5,417	
5,417	-	5,417	13289459		4/24/2006	CVS	1	
USD	US DOLLAR		CSFB	-39896.79		-39896.79	0	
5416.97	0	5416.97	0	0	0	5416.97	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
63	STOCK							
100186	AMGN.0	Amgen	1000	75522.93		75522.93		
2/21/2006		13084093		SHT	2/21/2006	1	9,704	
9,704	-	9,704	13519418		5/2/2006	CVS	1	
USD	US DOLLAR		CSFB	-65818.44		-65818.44	0	
9704.49	0	9704.49	0	0	0	9704.49	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
1,127	STOCK							
100186	AMGN.0	Amgen	60	4531.38	4531.38	2/21/2006		
13084093		SHT	2/21/2006	1	341	341	-	
341	14104856		9/19/2006	CVS	1	USD	US	
DOLLAR	CSFB	-4190.04		-4190.04	0	341.33	0	
341.33	0	0	0	341.33	S	HBFT	Highbridge -	
Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
100186	AMGN.0	Amgen	1000	74031.45		74031.45		
2/17/2006		13088356		SHT	2/17/2006	1	3,855	
3,855	-	3,855	13256656		4/12/2006	CVS	1	
USD	US DOLLAR		CSFB	-70176.85		-70176.85	0	

3854.6	0	3854.6	0	0	0	3854.6	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
28	STOCK							
100186	AMGN.0	Amgen	1000	74666.26		74666.26		
3/14/2006		13153835		SHT	3/14/2006	1		4,832
4,832	-	4,832	14104856		9/19/2006	CVS		1
USD	US DOLLAR		CSFB	-69834.04		-69834.04		0
4832.22	0	4832.22	0	0	0	4832.22	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
(64)	STOCK							
10001429	AMLN.0	Amylin Pharm.	10200	330466.18				
330466.18		8/29/2005		12588883	SHT	8/29/2005		
1	(117,314)	(117,314)		-		(117,314)		
13112675		3/1/2006		CVS	1	USD	US DOLLAR	
CSFB	-447780	-447780	0	-117313.82		0		-117313.82
0	0	0	-117313.82	S	HBFT	Highbridge -		
Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON (5,355) STOCK				
10001429	AMLN.0	Amylin Pharm.	10200	328936.24				
328936.24		9/1/2005		12599532	SHT	9/1/2005		
1	(118,844)	(118,844)		-		(118,844)		
13112675		3/1/2006		CVS	1	USD	US DOLLAR	
CSFB	-447780	-447780	0	-118843.76		0		-118843.76
0	0	0	-118843.76	S	HBFT	Highbridge -		
Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON (5,355) STOCK				
10001429	AMLN.0	Amylin Pharm.	2000	71987.49				
71987.49		10/24/2005		12750664	SHT	10/24/2005		
1	(15,813)	(15,813)		-		(15,813)		
13112675		3/1/2006		CVS	1	USD	US DOLLAR	
CSFB	-87800	-87800	0	-15812.51		0		-15812.51
0	0	0	-15812.51	S	HBFT	Highbridge -		
Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON (1,050) STOCK				
10001429	AMLN.0	Amylin Pharm.	2000	86947.83				
86947.83		1/11/2006		12964025	SHT	1/11/2006		
1	(852)	(852)		(852)	13112675	3/1/2006		
CVS	1	USD	US DOLLAR	CSFB	-87800	-87800		
0	-852.17	0	-852.17	0	0	-852.17	S	
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST			
BOSTON	(1,050)	STOCK						
10001429	AMLN.0	Amylin Pharm.	1000	40624.02				
40624.02		2/22/2006		13088776	SHT	2/22/2006		
1	(3,276)	(3,276)		(3,276)	13112675	3/1/2006		
CVS	1	USD	US DOLLAR	CSFB	-43900	-43900		
0	-3275.98	0	-3275.98	0	0	0		
0	-3275.98	S	HBFT	Highbridge -	Financial Trust			
Co.	CREDIT-SUISSE FIRST BOSTON				(525)	STOCK		
10002852	B.N	BARNES GROUP INC	253	8702.9	8702.9			
7/26/2005		12498275		SHT	7/26/2005	1		(1,108)
(1,108)	-	(1,108)	13074757		2/16/2006	CVS		1
USD	US DOLLAR		CSFB	-9811.34		-9811.34		
0	-1108.44	0	-1108.44	0	0	0		
0	-1108.44	S	HBFT	Highbridge -	Financial Trust			

Co.	CREDIT-SUISSE FIRST BOSTON				(438)	STOCK		
10002852	B.N	BARNES GROUP INC			40	1514.78	1514.78	
1/31/2006	13019530	SHT		1/31/2006	1		(36)	
(36)	-	(36)	13074757	2/16/2006	CVS	1		
USD	US DOLLAR	CSFB	-1551.2	-1551.2	0	-36.42		
0	-36.42	0	0	0	-36.42	S	HBFT Highbridge	
-	Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON			(69)	STOCK		
100032	CBRL.0	Cracker Barrel	2571	105663.68		105663.68		
5/26/2005	12296045	SHT		5/26/2005	1		(9,251)	
(9,251)	-	(9,251)	13190214	3/27/2006	CVS	1		
USD	US DOLLAR	CSFB	-114914.18	-114914.18				
0	-9250.5	0	-9250.5	0	0	-9250.5	S	
HBFT	Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST						
BOSTON	(325)	STOCK						
100032	CBRL.0	Cracker Barrel	3300	135624.33		135624.33		
5/26/2005	12296045	SHT		5/26/2005	1		2,610	
2,610	-	2,610	13524209	5/3/2006	CVS	1		
USD	US DOLLAR	CSFB	-133014.38	-133014.38		0		
2609.95	0	2609.95	0	0	2609.95	S	HBFT	
Highbridge - Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON						
(816)	STOCK							
100032	CBRL.0	Cracker Barrel	970	39865.33		39865.33		
5/26/2005	12296045	SHT		5/26/2005	1		2,979	
2,979	-	2,979	13555342	5/11/2006	CVS	1		
USD	US DOLLAR	CSFB	-36886.28	-36886.28		0		
2979.05	0	2979.05	0	0	2979.05	S	HBFT	
Highbridge - Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON						
822	STOCK							
100032	CBRL.0	Cracker Barrel	782	32138.86		32138.86		
5/26/2005	12296045	SHT		5/26/2005	1		2,825	
2,825	-	2,825	13577004	5/17/2006	CVS	1		
USD	US DOLLAR	CSFB	-29313.97	-29313.97		0		
2824.89	0	2824.89	0	0	2824.89	S	HBFT	
Highbridge - Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON						
89	STOCK							
100032	CBRL.0	Cracker Barrel	768	30058.26		30058.26		
7/8/2005	12440601	SHT		7/8/2005	1		1,269	
1,269	-	1,269	13577004	5/17/2006	CVS	1		
USD	US DOLLAR	CSFB	-28789.16	-28789.16		0		
1269.1	0	1269.1	0	0	1269.1	S	HBFT	
Highbridge - Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON						
88	STOCK							
100032	CBRL.0	Cracker Barrel	1000	39138.36		39138.36		
7/8/2005	12440601	SHT		7/8/2005	1		2,141	
2,141	-	2,141	13617897	5/26/2006	CVS	1		
USD	US DOLLAR	CSFB	-36997.74	-36997.74		0		
2140.62	0	2140.62	0	0	2140.62	S	HBFT	
Highbridge - Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON						
507	STOCK							
100032	CBRL.0	Cracker Barrel	1000	39138.36		39138.36		
7/8/2005	12440601	SHT		7/8/2005	1		2,159	

2,159	-	2,159	13687344	6/13/2006	CVS	1
USD	US DOLLAR		CSFB	-36978.99	-36978.99	0
2159.37	0	2159.37	0	0	2159.37	S HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON		
136	STOCK					
100032	CBRL.0	Cracker Barrel	900	35224.53		35224.53
7/8/2005		12440601	SHT	7/8/2005	1	3,198
3,198	-	3,198	13739622	6/27/2006	CVS	1
USD	US DOLLAR		CSFB	-32026.04	-32026.04	0
3198.49	0	3198.49	0	0	3198.49	S HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON		
797	STOCK					
100032	CBRL.0	Cracker Barrel	1232	48218.46		48218.46
7/8/2005		12440601	SHT	7/8/2005	1	6,424
6,424	-	6,424	13767931	7/5/2006	CVS	1
USD	US DOLLAR		CSFB	-41794.15	-41794.15	0
6424.31	0	6424.31	0	0	6424.31	S HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON		
852	STOCK					
100032	CBRL.0	Cracker Barrel	768	33741.29		33741.29
2/15/2006		13071003	SHT	2/15/2006	1	7,688
7,688	-	7,688	13767931	7/5/2006	CVS	1
USD	US DOLLAR		CSFB	-26053.5	-26053.5	0
7687.79	0	7687.79	0	0	7687.79	S HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON		
531	STOCK					
113743	CMS.N	Cms Energy Corp	1300	19148.2	19148.2	6/22/2005
12385698		SHT	6/22/2005	1	2,233	2,233 -
2,233	13220704		4/3/2006	CVS	1	USD US
DOLLAR	CSFB	-16915.08	-16915.08	0	2233.12	0
2233.12	0	0	0	2233.12	S	HBFT Highbridge -
Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON (80) STOCK		
113743	CMS.N	Cms Energy Corp	800	11783.51		11783.51
6/22/2005		12385698	SHT	6/22/2005	1	1,365
1,365	-	1,365	13221061	4/3/2006	BUY	1
USD	US DOLLAR		CSFB	-10418.32	-10418.32	0
1365.19	0	1365.19	0	0	1365.19	S HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON		
(58)	STOCK					
10003424	CNO.N	CONSECO	2000	41956.24		41956.24
8/9/2005		12546228	SHT	8/9/2005	1	(9,264)
(9,264)	-	(9,264)	13225947	4/4/2006	CVS	1
USD	US DOLLAR		CSFB	-51220	-51220	0
0	-9263.76	0	0	0	-9263.76	S
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST	
BOSTON	(800)	STOCK				
10003424	CNO.N	CONSECO	1000	21069.12		21069.12
8/10/2005		12546330	SHT	8/10/2005	1	(4,541)
(4,541)	-	(4,541)	13225947	4/4/2006	CVS	1
USD	US DOLLAR		CSFB	-25610	-25610	0
0	-4540.88	0	0	0	-4540.88	S

HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST	
BOSTON	(400)	STOCK				
10003424	CNO.N	CONSECO	6000	126414.71		126414.71
8/10/2005	12546330	SHT		8/10/2005		1
(28,205)	(28,205)	-		(28,205)		13235880
4/6/2006	CVS	1	USD	US DOLLAR		
CSFB	-154620	-154620	0	-28205.29	0	-28205.29
0	0	0	-28205.29	S	HBFT	Highbridge -
Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON				(300) STOCK
10003424	CNO.N	CONSECO	2392	50397.33		50397.33
8/10/2005	12546330	SHT		8/10/2005		1 (4,042)
(4,042) -	(4,042)	13528303		5/4/2006	BUY	1
USD	US DOLLAR	CSFB	-54439.29	-54439.29		
0	-4041.96	0	-4041.96	0	0	
0	-4041.96	S	HBFT	Highbridge - Financial Trust		
Co.		CREDIT-SUISSE FIRST BOSTON		6,198	STOCK	
10003424	CNO.N	CONSECO	3608	76017.38		76017.38
8/10/2005	12546330	SHT		8/10/2005		1 (7,796)
(7,796) -	(7,796)	13576885		5/17/2006	CVS	1
USD	US DOLLAR	CSFB	-83813.84	-83813.84		
0	-7796.46	0	-7796.46	0	0	
0	-7796.46	S	HBFT	Highbridge - Financial Trust		
Co.		CREDIT-SUISSE FIRST BOSTON		902	STOCK	
10003424	CNO.N	CONSECO	12200	256433.25		256433.25
8/10/2005	12546332	SHT		8/10/2005		1
(26,973)	(26,973)	-		(26,973)		13576885
5/17/2006	CVS	1	USD	US DOLLAR		
CSFB	-283406	-283406	0	-26972.75	0	-26972.75
0	0	0	-26972.75	S	HBFT	Highbridge -
Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON				3,050 STOCK
10003424	CNO.N	CONSECO	3000	73061.41		73061.41
1/27/2006	13009953	SHT		1/27/2006		1 3,371
3,371 -	3,371	13576885		5/17/2006	CVS	1
USD	US DOLLAR	CSFB	-69690	-69690	0	3371.41 0
3371.41 0	0	0	3371.41	S	HBFT	Highbridge -
Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON				750 STOCK
10003424	CNO.N	CONSECO	1400	35565.06		35565.06
3/10/2006	13144212	SHT		3/10/2006		1 3,043
3,043 -	3,043	13576885		5/17/2006	CVS	1
USD	US DOLLAR	CSFB	-32522	-32522	0	3043.06 0
3043.06 0	0	0	3043.06	S	HBFT	Highbridge -
Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON				350 STOCK
10003424	CNO.N	CONSECO	1400	35735.86		35735.86
3/15/2006	13158556	SHT		3/15/2006		1 3,214
3,214 -	3,214	13576885		5/17/2006	CVS	1
USD	US DOLLAR	CSFB	-32522	-32522	0	3213.86 0
3213.86 0	0	0	3213.86	S	HBFT	Highbridge -
Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON				350 STOCK
10003424	CNO.N	CONSECO	670	17095.32		17095.32
4/7/2006	13239750	SEL		4/7/2006		1 1,531
1,531 -	1,531	13576885		5/17/2006	CVS	1

USD	US DOLLAR	CSFB	-15564.1	-15564.1	0	
1531.22	0	1531.22	0	0	1531.22	S HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON			
168	STOCK					
10001665	CNP.N	Centerpoint Energy	15000	178942.48		
178942.48	5/23/2005	12282502	SHT	5/23/2005		
1	(9,671)	(9,671)	-	(9,671)	13065285	2/14/2006
CVS	1	USD	US DOLLAR	CSFB	-188613	-188613
0	-9670.52	0	-9670.52	0	0	
0	-9670.52	S	HBFT	Highbridge - Financial Trust		
Co.	CREDIT-SUISSE FIRST BOSTON			3,087	STOCK	
10001665	CNP.N	Centerpoint Energy	2600	31016.7	31016.7	
5/23/2005	12282502	SHT	5/23/2005	1	(536)	
(536)	-	(536)	13179044	3/22/2006	CVS	1
USD	US DOLLAR	CSFB	-31552.3	-31552.3		
0	-535.6	0	-535.6	0	0	-535.6 S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON	38	STOCK				
10001665	CNP.N	Centerpoint Energy	6500	77541.74		
77541.74	5/23/2005	12282502	SHT	5/23/2005		
1	(1,207)	(1,207)	-	(1,207)	13179048	3/22/2006
BUY	1	USD	US DOLLAR			
CSFB	-78748.8	-78748.8	0	-1207.06		
0	-1207.06	0	0	0	-1207.06	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON	226	STOCK				
10001665	CNP.N	Centerpoint Energy	3000	35788.5	35788.5	
5/23/2005	12282502	SHT	5/23/2005	1	(525)	
(525)	-	(525)	13182676	3/23/2006	CVS	1
USD	US DOLLAR	CSFB	-36313.8	-36313.8		
0	-525.3	0	-525.3	0	0	-525.3 S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON	136	STOCK				
10001665	CNP.N	Centerpoint Energy	6170	73605.01		
73605.01	5/23/2005	12282502	SHT	5/23/2005		
1	1,757	1,757	-	1,757	13260989	4/13/2006
CVS	1	USD	US DOLLAR			
CSFB	-71848.41	-71848.41	0	1756.6	0	1756.6
0	0	0	1756.6	S	HBFT	Highbridge - Financial
Trust Co.	CREDIT-SUISSE FIRST BOSTON			526	STOCK	
100277	CSX.N	Csx Corp	485	21295.46	21295.46	
7/13/2005	12453698	SHT	7/13/2005	1		
(10,584)	(10,584)	-	(10,584)	13606486		
5/24/2006	CVS	1	USD	US DOLLAR		
CSFB	-31879.24	-31879.24	0	-10583.78		
0	-10583.78	0	0	0	-10583.78	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON	359	STOCK				
100277	CSX.N	Csx Corp	1100	48298.98	48298.98	
7/13/2005	12453698	SHT	7/13/2005	1		
(19,145)	(19,145)	-	(19,145)	13669329		

6/8/2006	CVS	1	USD	US DOLLAR		
CSFB	-67443.69	-67443.69	0	-19144.71		
0	-19144.71	0	0	0	-19144.71	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON	2,010	STOCK				
100277	CSX.N	Csx Corp	500	21954.08	21954.08	
7/13/2005	12453698	SHT	7/13/2005	1		
(10,147)	(10,147)	-	(10,147)	13801461		
7/14/2006	CVS	1	USD	US DOLLAR		
CSFB	-32101.25	-32101.25	-10147.17			
0	-10147.17	0	0	0	-10147.17	0
S	HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE	
FIRST BOSTON	174	STOCK				
100277	CSX.N	Csx Corp	450	19758.67	19758.67	
7/13/2005	12453698	SHT	7/13/2005	1	(8,845)	
(8,845)	-	(8,845) 13822538	7/20/2006	CVS	1	
USD	US DOLLAR					
CSFB	-28604.03	-28604.03	-8845.36			
0	-8845.36	0	0	0	-8845.36	0
S	HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE	
FIRST BOSTON	1,073	STOCK				
100277	CSX.N	Csx Corp	700	30735.71	30735.71	
7/13/2005	12453698	SHT	7/13/2005	1		
(11,287)	(11,287)	-	(11,287)	13842362		
7/26/2006	CVS	1	USD	US DOLLAR		
CSFB	-42022.47	-42022.47	-11286.76			
0	-11286.76	0	0	0	-11286.76	0
S	HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE	
FIRST BOSTON	1,945	STOCK				
100277	CSX.N	Csx Corp	280	12294.29	12294.29	
7/13/2005	12453698	SHT	7/13/2005	1	(4,214)	
(4,214)	-	(4,214) 13904345	8/11/2006	CVS	1	
USD	US DOLLAR		CSFB	-16508.59	-16508.59	-4214.3
0	-4214.3	0	0	0	-4214.3	0
0	0	0	0	0	0	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON	(28)	STOCK				
100179	DIS.N	Disney	17820	491989.59	491989.59	
6/14/2005	12357537	SHT	6/14/2005	1	15,305	
15,305	-	15,305 13042151	2/7/2006	CVS	1	
USD	US DOLLAR		CSFB	-476685	-476685	0
0	15304.59	0	0	0	15304.59	S
0	0	0	0	0	0	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON	(31,898)	STOCK				
100179	DIS.N	Disney	930	25676.22	25676.22	

6/14/2005		12357537		SHT	6/14/2005	1	959
959	-	959	13042169		2/7/2006	CVS	1
USD	US DOLLAR		CSFB	-24717.63		-24717.63	0
958.59	0	958.59	0	0	0	958.59	S HBFT
Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST BOSTON		
(1,505) STOCK							
102194	DUK.N	Duke Energy Corp.		800	22863.04		
22863.04		6/17/2005	12371236		SHT	6/17/2005	
1	20	20	-	20	13252145	4/11/2006	
CVS	1	USD	US DOLLAR				
CSFB	-22843.2		-22843.2	0	19.84	0	19.84
0	0	0	19.84	S	HBFT	Highbridge - Financial	
Trust Co.					109	STOCK	
102194	DUK.N	Duke Energy Corp.		58780	1679862.03		
1679862.03		6/17/2005	12371236		SHT	6/17/2005	
1	8,076	8,076	-	8,076	13725985	6/22/2006	
CVS	1	USD	US DOLLAR				
CSFB	-1671786.28		-1671786.28	8075.75	0	8075.75	0
0	0	8075.75	0	S	HBFT	Highbridge - Financial	
Trust Co.					6,971	STOCK	
102194	DUK.N	Duke Energy Corp.		5200	156019.47		
156019.47		7/19/2005	12471485		SHT	7/19/2005	
1	8,124	8,124	-	8,124	13725987	6/22/2006	
CVS	1	USD	US DOLLAR				
CSFB	-147895.35		-147895.35	0	8124.12	0	8124.12
0	0	0	8124.12	S	HBFT	Highbridge - Financial	
Trust Co.					617	STOCK	
102194	DUK.N	Duke Energy Corp.		681	19885.01		
19885.01		9/29/2005	12672316		SHT	9/29/2005	
1	516	516	-	516	13725989	6/22/2006	
CVS	1	USD	US DOLLAR				
CSFB	-19368.6		-19368.6	0	516.41	0	516.41
0	0	0	516.41	S	HBFT	Highbridge - Financial	
Trust Co.					81	STOCK	
102194	DUK.N	Duke Energy Corp.		780	21321.76		
21321.76		11/25/2005	12832481		SHT	11/25/2005	
1	(863)	(863)	-	(863)	13725993	6/22/2006	
CVS	1	USD	US DOLLAR				
CSFB	-22184.3		-22184.3	0	-862.54	0	-862.54
0	0	0	-862.54	S	HBFT	Highbridge - Financial	
Trust Co.					93	STOCK	
102194	DUK.N	Duke Energy Corp.		1740	47389.47		
47389.47		11/23/2005	12842433		SHT	11/23/2005	
1	(2,099)	(2,099)	-	(2,099)	13725991	6/22/2006	
CVS	1	USD	US DOLLAR				
CSFB	-49488.06		-49488.06	0	-2098.59		
0	-2098.59	0	0	0	-2098.59		S
HBFT	Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST	
BOSTON	206	STOCK					
102194	DUK.N	Duke Energy Corp.		750	20554.8	20554.8	
12/14/2005		12901833		SHT	12/14/2005	1	(776)

CSFB	-19908.99		-19908.99	0	727.14	0	727.14
0	0	0	727.14	S	HBFT	Highbridge - Financial	
Trust Co.			CREDIT-SUISSE FIRST BOSTON		83	STOCK	
102194	DUK.N		Duke Energy Corp.	800	23525.51		
23525.51		4/3/2006		13221064	SHT	4/3/2006	
1	772	772	-	772	13726011		6/22/2006
CVS	1	USD	US DOLLAR				
CSFB	-22753.13		-22753.13	0	772.38	0	772.38
0	0	0	772.38	S	HBFT	Highbridge - Financial	
Trust Co.			CREDIT-SUISSE FIRST BOSTON		95	STOCK	
102194	DUK.N		Duke Energy				
Corp.	-4346		-123606.38		-123606.38		6/17/2005
13559704		BVB	6/17/2005	1	(2,825)	(2,825)	-
(2,825)	13587562		5/19/2006	SEL	1	USD	US
DOLLAR	CSFB	120781.19		120781.19	0		-2825.19
0	-2825.19	0	0	0	-2825.19		L
HBFT			Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST	
BOSTON	2,005		STOCK				
10001074		EDO.N	EDO CORPORATION	1855	49420.51		
49420.51		11/16/2005		12808767	SHT	11/16/2005	
1	1,241	1,241	-	1,241	13047297		2/8/2006
CVS	1	USD	US DOLLAR				
CSFB	-48179.43		-48179.43	0	1241.08	0	1241.08
0	0	0	1241.08	S	HBFT	Highbridge - Financial	
Trust Co.			CREDIT-SUISSE FIRST BOSTON		2,815	STOCK	
10001074		EDO.N	EDO CORPORATION	2500	66604.46		
66604.46		11/16/2005		12808767	SHT	11/16/2005	
1	(260)	(260)	-	(260)	13305194		4/27/2006
CVS	1	USD	US DOLLAR	CSFB	-66864	-66864	
0	-259.54	0	-259.54	0	0	-259.54	S
HBFT			Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST	
BOSTON	5,211		STOCK				
10001074		EDO.N	EDO CORPORATION	1000	26641.79		
26641.79		11/16/2005		12808767	SHT	11/16/2005	
1	3,429	3,429	-	3,429	13801458		7/14/2006
CVS	1	USD	US DOLLAR				
CSFB	-23212.7		-23212.7	0	3429.09	0	3429.09
0	0	0	3429.09	S	HBFT	Highbridge - Financial	
Trust Co.			CREDIT-SUISSE FIRST BOSTON		(23)	STOCK	
10001074		EDO.N	EDO CORPORATION	500	13320.89		
13320.89		11/16/2005		12808767	SHT	11/16/2005	
1	1,947	1,947	-	1,947	13805281		7/17/2006
CVS	1	USD	US DOLLAR				
CSFB	-11373.7		-11373.7	0	1947.19	0	1947.19
0	0	0	1947.19	S	HBFT	Highbridge - Financial	
Trust Co.			CREDIT-SUISSE FIRST BOSTON		(69)	STOCK	
10001074		EDO.N	EDO CORPORATION	800	21313.43		
21313.43		11/16/2005		12808767	SHT	11/16/2005	
1	3,717	3,717	-	3,717	13892994		8/9/2006
CVS	1	USD	US DOLLAR				
CSFB	-17596.56		-17596.56	0	3716.87	0	3716.87

0	0	0	3716.87	S	HBFT	Highbridge - Financial			
Trust Co.		CREDIT-SUISSE FIRST BOSTON			(93)	STOCK			
100379	GM.N	General Motors	39350		1296016.69		1296016.69		
5/20/2005		12278517		SHT	5/20/2005		1	524,088	
524,088	-	524,088	13235890		4/6/2006		CVS	1	
USD	US DOLLAR		CSFB	-771928.95		-771928.95		0	
524087.74		0	524087.74		0	0	0		
524087.74		S	HBFT	Highbridge - Financial Trust Co.					
CREDIT-SUISSE FIRST BOSTON			9,169		STOCK				
100379	GM.N	General Motors	29500		971600.82		971600.82		
5/20/2005		12278517		SHT	5/20/2005		1	70,081	
70,081	-	70,081	13924239		8/15/2006		CVS	1	
USD	US DOLLAR		CSFB	-901520	-901520	70080.82		0	
70080.82		0	0	0	70080.82		0	S	
HBFT	Highbridge - Financial Trust Co.						CREDIT-SUISSE FIRST		
BOSTON	(10,620)						STOCK		
123893	HCC.N	Hcc Insurance Holdings Inc			570		15805.44		
15805.44		7/29/2005		12509378		SHT	7/29/2005		
1	(1,628)	(1,628)	-	(1,628)	13612490		5/25/2006		
CVS	1	USD	US DOLLAR						
CSFB	-17433.56		-17433.56		0		-1628.12		
0	-1628.12		0	0	0		-1628.12		S
HBFT	Highbridge - Financial Trust Co.						CREDIT-SUISSE FIRST		
BOSTON	242						STOCK		
116002	IVGN.0	Invitrogen Corp	-1		-83.39	-83.39	8/30/2005		
12593206		CVS	8/30/2005		1	(15)	(15)		-
(15)	13019532		1/31/2006		SHT	1	USD	US	
DOLLAR	CSFB	68.62	68.62	0	-14.77	0	-14.77	0	
0	0	-14.77	L	HBFT	Highbridge - Financial Trust				
Co.	CREDIT-SUISSE FIRST BOSTON				-		STOCK		
10017295		LNG.A	Cheniere Energy Inc		300		9614.6	9614.6	
7/22/2005		12485080		SHT	7/22/2005		1	682	
682	-	682	14159027		9/29/2006		CVS	1	
USD	US DOLLAR		CSFB	-8932.65		-8932.65		681.95	
0	681.95	0	0	0	681.95	0	S	HBFT	
Highbridge - Financial Trust Co.							CREDIT-SUISSE FIRST BOSTON		
1							STOCK		
104019	MAS.N	Masco Corp	8200		270752.66		270752.66		
7/19/2005		12480333		SHT	7/19/2005		1	20,949	
20,949	-	20,949	13136603		3/8/2006		CVS	1	
USD	US DOLLAR		CSFB	-249803.49		-249803.49		0	
20949.17		0	20949.17		0	0	0		
20949.17		S	HBFT	Highbridge - Financial Trust Co.					
CREDIT-SUISSE FIRST BOSTON			1,609		STOCK				
104019	MAS.N	Masco Corp	1200		39622.34		39622.34		
7/19/2005		12480333		SHT	7/19/2005		1	3,250	
3,250	-	3,250	13149802		3/13/2006		BUY	1	
USD	US DOLLAR		CSFB	-36372	-36372	0	3250.34	0	
3250.34	0	0	0	3250.34	S	HBFT	Highbridge -		
Financial Trust Co.							CREDIT-SUISSE FIRST BOSTON	972	STOCK
104019	MAS.N	Masco Corp	600		19811.17		19811.17		

7/19/2005	12480333		SHT	7/19/2005	1	1,836
1,836	-	1,836	13149862	3/13/2006	CVS	1
USD	US DOLLAR	CSFB	-17974.68	-17974.68		0
1836.49	0	1836.49	0	0	1836.49	S HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON		
697	STOCK					
104019	MAS.N	Masco Corp	1190	39292.16		39292.16
7/19/2005	12480333		SHT	7/19/2005	1	1,206
1,206	-	1,206	13571095	5/16/2006	CVS	1
USD	US DOLLAR	CSFB	-38085.83	-38085.83		0
1206.33	0	1206.33	0	0	1206.33	S HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON		
553	STOCK					
104019	MAS.N	Masco Corp	1200	39622.34		39622.34
7/19/2005	12480333		SHT	7/19/2005	1	2,428
2,428	-	2,428	13577000	5/17/2006	CVS	1
USD	US DOLLAR	CSFB	-37194.12	-37194.12		0
2428.22	0	2428.22	0	0	2428.22	S HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON		
1,146	STOCK					
104019	MAS.N	Masco Corp	550	18160.24		18160.24
7/19/2005	12480333		SHT	7/19/2005	1	1,083
1,083	-	1,083	13582455	5/18/2006	CVS	1
USD	US DOLLAR	CSFB	-17077.61	-17077.61		0
1082.63	0	1082.63	0	0	1082.63	S HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON		
66	STOCK					
104019	MAS.N	Masco Corp	4000	132074.47		132074.47
7/19/2005	12480333		SHT	7/19/2005	1	15,579
15,579	-	15,579	13663555	6/7/2006	CVS	1
USD	US DOLLAR	CSFB	-116495.2	-116495.2		0
15579.27	0	15579.27	0	0	0	0
15579.27	S	HBFT	Highbridge - Financial Trust Co.			
CREDIT-SUISSE FIRST BOSTON			2,945	STOCK		
104019	MAS.N	Masco Corp	1453	47976.05		47976.05
7/19/2005	12480333		SHT	7/19/2005	1	6,429
6,429	-	6,429	13687352	6/13/2006	CVS	1
USD	US DOLLAR	CSFB	-41547.52	-41547.52		0
6428.53	0	6428.53	0	0	6428.53	S HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON		
(195)	STOCK					
104019	MAS.N	Masco Corp	3047	105174.08		105174.08
7/28/2005	12504336		SHT	7/28/2005	1	18,047
18,047	-	18,047	13687352	6/13/2006	CVS	1
USD	US DOLLAR	CSFB	-87126.83	-87126.83		0
18047.24	0	18047.24	0	0	0	0
18047.24	S	HBFT	Highbridge - Financial Trust Co.			
CREDIT-SUISSE FIRST BOSTON			(409)	STOCK		
104019	MAS.N	Masco Corp	1000	34517.25		34517.25
7/28/2005	12504336		SHT	7/28/2005	1	6,532
6,532	-	6,532	13699101	6/15/2006	CVS	1

USD	US DOLLAR	CSFB	-27985.5	-27985.5	0		
6531.75	0	6531.75	0	0	6531.75	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
(156)	STOCK						
104019	MAS.N	Masco Corp	153	5281.14	5281.14	7/28/2005	
12504336		SHT	7/28/2005	1	1,129	1,129	-
1,129	13801463		7/14/2006	CVS	1	USD	US
DOLLAR	CSFB	-4152.14	-4152.14	0	1129	0	
1129	0	0	1129	S	HBFT	Highbridge -	
Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
104019	MAS.N	Masco Corp	380	11896.79	11896.79	20	STOCK
9/6/2005		12606837	SHT	9/6/2005	1	1,584	
1,584	-	1,584	13801463	7/14/2006	CVS	1	
USD	US DOLLAR	CSFB	-10312.52	-10312.52	0		
1584.27	0	1584.27	0	0	1584.27	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
50	STOCK						
104019	MAS.N	Masco Corp	1100	32509.63	32509.63		
11/17/2005		12813175	SHT	11/17/2005	1	2,658	
2,658	-	2,658	13801463	7/14/2006	CVS	1	
USD	US DOLLAR	CSFB	-29852.02	-29852.02	0		
2657.61	0	2657.61	0	0	2657.61	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
145	STOCK						
104019	MAS.N	Masco Corp	867	27938.48	27938.48		
3/17/2006		13166533	SHT	3/17/2006	1	4,410	
4,410	-	4,410	13801463	7/14/2006	CVS	1	
USD	US DOLLAR	CSFB	-23528.82	-23528.82	0		
4409.66	0	4409.66	0	0	4409.66	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
114	STOCK						
104019	MAS.N	Masco Corp	333	10730.69	10730.69		
3/17/2006		13166533	SHT	3/17/2006	1	1,835	
1,835	-	1,835	13969365	8/23/2006	CVS	1	
USD	US DOLLAR	CSFB	-8895.23	-8895.23	0		
1835.47	0	1835.47	0	0	1835.47	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
43	STOCK						
104019	MAS.N	Masco Corp	1200	39745.53	39745.53		
4/4/2006		13226275	SHT	4/4/2006	1	7,691	
7,691	-	7,691	13969365	8/23/2006	CVS	1	
USD	US DOLLAR	CSFB	-32054.88	-32054.88	0		
7690.65	0	7690.65	0	0	7690.65	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
153	STOCK						
104019	MAS.N	Masco Corp	342	11377.48	11377.48		
5/11/2006		13555332	SHT	5/11/2006	1	2,242	
2,242	-	2,242	13969365	8/23/2006	CVS	1	
USD	US DOLLAR	CSFB	-9135.64	-9135.64	0		
2241.84	0	2241.84	0	0	2241.84	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			

44	STOCK						
104019	MAS.N	Masco Corp	848	28210.82		28210.82	
5/11/2006		13555332	SHT	5/11/2006		1	5,017
5,017	-	5,017	14104851	9/19/2006		CVS	1
USD	US DOLLAR	CSFB	-23193.57		-23193.57		0
5017.25	0	5017.25	0	0	5017.25	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
177	STOCK						
104019	MAS.N	Masco Corp	397	11256.87		11256.87	
9/15/2006		14095025	SHT	9/15/2006		1	399
399	-	399	14104851	9/19/2006		CVS	1
USD	US DOLLAR	CSFB	-10858.31		-10858.31		0
398.56	0	398.56	0	0	398.56	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
83	STOCK						
112337	PPL.N	Pp & L Resources Inc	4840	134062.39			
134062.39		5/20/2005	12581465	SHT	5/20/2005		
1	(6,654)	(6,654)	-	(6,654)	13244864		4/10/2006
CVS	1	USD	US DOLLAR				
CSFB	-140716.22		-140716.22	0		-6653.83	
0	-6653.83	0	0	0		-6653.83	S
HBFT Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON (259)			
112337	PPL.N	Pp & L Resources Inc	1800	49857.91			
49857.91		5/20/2005	12581465	SHT	5/20/2005		
1	(1,622)	(1,622)	-	(1,622)	13256659		4/12/2006
CVS	1	USD	US DOLLAR				
CSFB	-51480.36		-51480.36	0		-1622.45	
0	-1622.45	0	0	0		-1622.45	S
HBFT Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON (234)			
112337	PPL.N	Pp & L Resources Inc	2350	65092.28			
65092.28		5/20/2005	12581465	SHT	5/20/2005		
1	(1,830)	(1,830)	-	(1,830)	13305196		4/27/2006
CVS	1	USD	US DOLLAR				
CSFB	-66922.12		-66922.12	0		-1829.84	
0	-1829.84	0	0	0		-1829.84	S
HBFT Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON (76)			
112337	PPL.N	Pp & L Resources Inc	478	13240.05			
13240.05		5/20/2005	12581465	SHT	5/20/2005		
1	(790)	(790)	-	(790)	13560364		5/12/2006
CVS	1	USD	US DOLLAR				
CSFB	-14030.5		-14030.5	0		-790.45	0
0	0	0	-790.45	S	HBFT	Highbridge - Financial	
Trust Co.				CREDIT-SUISSE FIRST BOSTON (290)			
112337	PPL.N	Pp & L Resources Inc	700	19389.19			
19389.19		5/20/2005	12581465	SHT	5/20/2005		
1	(1,139)	(1,139)	-	(1,139)	13565970		5/15/2006
CVS	1	USD	US DOLLAR				
CSFB	-20527.78		-20527.78	0		-1138.59	

0	-1138.59	0	0	0	-1138.59	S
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST	
BOSTON	66	STOCK				
112337	PPL.N	Pp & L Resources Inc	1950	54012.74		
54012.74		5/20/2005	12581465	SHT	5/20/2005	
1	(2,415)	(2,415)	-	(2,415)	13577002	5/17/2006
CVS	1	USD US DOLLAR				
CSFB	-56427.34		-56427.34	0	-2414.6	0 -2414.6
0	0	0	-2414.6	S	HBFT	Highbridge - Financial
Trust Co.	CREDIT-SUISSE FIRST BOSTON			1,351	STOCK	
111899	RPM.N	Rpm Inc/ohio	1250	23649.01	23649.01	
7/22/2005		12485135	SHT	7/22/2005	1	1,335
1,335	-	1,335	13098270	2/24/2006	CVS	1
USD	US DOLLAR		CSFB	-22314.5	-22314.5	0
1334.51	0	1334.51	0	0	1334.51	S HBFT
Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON					
(52)	STOCK					
111899	RPM.N	Rpm Inc/ohio	700	13243.44	13243.44	
7/22/2005		12485135	SHT	7/22/2005	1	600
600	-	600	13121896	3/3/2006	CVS	1
USD	US DOLLAR		CSFB	-12643.47	-12643.47	0
599.97	0	599.97	0	0	599.97	S HBFT
Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON					
13	STOCK					
111899	RPM.N	Rpm Inc/ohio	1290	24405.78	24405.78	
7/22/2005		12485135	SHT	7/22/2005	1	1,196
1,196	-	1,196	13125685	3/6/2006	CVS	1
USD	US DOLLAR		CSFB	-23209.55	-23209.55	0
1196.23	0	1196.23	0	0	1196.23	S HBFT
Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON					
127	STOCK					
111899	RPM.N	Rpm Inc/ohio	710	13240.95	13240.95	
7/26/2005		12493963	SHT	7/26/2005	1	467
467	-	467	13125685	3/6/2006	CVS	1
USD	US DOLLAR		CSFB	-12774.25	-12774.25	0
466.7	0	466.7	0	0	466.7	S HBFT
Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON					
70	STOCK					
111899	RPM.N	Rpm Inc/ohio	2800	52217.81	52217.81	
7/26/2005		12493963	SHT	7/26/2005	1	283
283	-	283	13576992	5/17/2006	CVS	1
USD	US DOLLAR		CSFB	-51935.24	-51935.24	0
282.57	0	282.57	0	0	282.57	S HBFT
Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON					
(51)	STOCK					
111899	RPM.N	Rpm Inc/ohio	2700	50352.89	50352.89	
7/26/2005		12493963	SHT	7/26/2005	1	208
208	-	208	13593465	5/22/2006	CVS	1
USD	US DOLLAR		CSFB	-50145.21	-50145.21	0
207.68	0	207.68	0	0	207.68	S HBFT
Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON					

561	STOCK							
111899	RPM.N	Rpm Inc/ohio	5000	93246.09		93246.09		
7/26/2005		12493963	SHT	7/26/2005		1		2,694
2,694	-	2,694	13687349	6/13/2006		CVS		1
USD	US DOLLAR	CSFB	-90552.5			-90552.5		0
2693.59	0	2693.59	0	0		2693.59	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
(53)	STOCK							
111899	RPM.N	Rpm Inc/ohio	1000	18649.22		18649.22		
7/26/2005		12493963	SHT	7/26/2005		1		852
852	-	852	13805278	7/17/2006		CVS		1
USD	US DOLLAR	CSFB	-17797.25			-17797.25		0
851.97	0	851.97	0	0		851.97	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
93	STOCK							
111899	RPM.N	Rpm Inc/ohio	2500	46623.05		46623.05		
7/26/2005		12493963	SHT	7/26/2005		1		2,619
2,619	-	2,619	13812018	7/18/2006		CVS		1
USD	US DOLLAR	CSFB	-44003.75			-44003.75		0
2619.3	0	2619.3	0	0		2619.3	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
471	STOCK							
114450	SVU.N	Supervalu Inc	7400	242265.85		242265.85		
5/24/2005		12287209	SHT	5/24/2005		1		13,965
13,965	-	13,965	13032770	2/3/2006		CVS		1
USD	US DOLLAR	CSFB	-228300.36			-228300.36		0
13965.49	0	13965.49	0	0		0		0
13965.49	S	HBFT	Highbridge - Financial Trust Co.					
CREDIT-SUISSE FIRST BOSTON			4,060	STOCK				
114450	SVU.N	Supervalu Inc	4000	130954.51		130954.51		
5/24/2005		12287209	SHT	5/24/2005		1		6,669
6,669	-	6,669	13211896	3/30/2006		CVS		1
USD	US DOLLAR	CSFB	-124285.56			-124285.56		0
6668.95	0	6668.95	0	0		6668.95	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
474	STOCK							
114450	SVU.N	Supervalu Inc	3540	115894.75		115894.75		
5/24/2005		12287209	SHT	5/24/2005		1		11,733
11,733	-	11,733	13256662	4/12/2006		CVS		1
USD	US DOLLAR	CSFB	-104161.31			-104161.31		0
11733.44	0	11733.44	0	0		0		0
11733.44	S	HBFT	Highbridge - Financial Trust Co.					
CREDIT-SUISSE FIRST BOSTON			304	STOCK				
114450	SVU.N	Supervalu Inc	950	31101.7	31101.7	5/24/2005		
12287209		SHT	5/24/2005	1	3,190	3,190		-
3,190	13842343		7/26/2006	BUY	1	USD	US	
DOLLAR	CSFB	-27911.38	-27911.38			3190.32	0	3190.32
0	0	0	3190.32	0	S	HBFT	Highbridge -	
Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON			1,406	STOCK	
114450	SVU.N	Supervalu Inc	370	12425.93		12425.93		
7/18/2005		12467468	SHT	7/18/2005		1		1,555

1,555	-	1,555	13842343	7/26/2006	BUY	1		
USD	US DOLLAR		CSFB	-10870.75	-10870.75		1555.18	
0	1555.18	0	0	0	1555.18	0	S HBFT	
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
547	STOCK							
114450	SVU.N	Supervalu Inc	380	13479.94		13479.94		
8/1/2005		12514484	SHT	8/1/2005		1	2,315	
2,315	-	2,315	13842343	7/26/2006	BUY	1		
USD	US DOLLAR		CSFB	-11164.55	-11164.55		0	
2315.38	0	2315.38	0	0	0	2315.38	S HBFT	
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
562	STOCK							
114450	SVU.N	Supervalu Inc	2260	80170.14		80170.14		
8/1/2005		12514484	SHT	8/1/2005		1	17,491	
17,491	-	17,491	13848064	7/27/2006	BUY	1		
USD	US DOLLAR		CSFB	-62678.92	-62678.92		0	
17491.22		0	17491.22	0	0	0		
17491.22		S	HBFT	Highbridge - Financial Trust Co.				
CREDIT-SUISSE FIRST BOSTON				2,296	STOCK			
114450	SVU.N	Supervalu Inc	1490	53284.94		53284.94		
8/3/2005		12526216	SHT	8/3/2005		1	11,961	
11,961	-	11,961	13848064	7/27/2006	BUY	1		
USD	US DOLLAR		CSFB	-41323.72	-41323.72		0	
11961.23		0	11961.23	0	0	0		
11961.23		S	HBFT	Highbridge - Financial Trust Co.				
CREDIT-SUISSE FIRST BOSTON				1,514	STOCK			
114450	SVU.N	Supervalu Inc	750	26821.28		26821.28		
8/3/2005		12526216	SHT	8/3/2005		1	5,141	
5,141	-	5,141	13848078	7/27/2006	BUY	1		
USD	US DOLLAR		CSFB	-21680.08	-21680.08		0	
5141.2	0	5141.2	0	0	0	5141.2	S HBFT	
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
(118)	STOCK							
114450	SVU.N	Supervalu Inc	1130	37399.97		37399.97		
1/23/2006		12993233	SHT	1/23/2006		1	6,676	
6,676	-	6,676	13858569	7/31/2006	BUY	1		
USD	US DOLLAR		CSFB	-30724.02	-30724.02		0	
6675.95	0	6675.95	0	0	0	6675.95	S HBFT	
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
(327)	STOCK							
114450	SVU.N	Supervalu Inc	977	29992.48		29992.48		
7/19/2006		13816827	SEL	7/19/2006		1	3,428	
3,428	-	3,428	13858569	7/31/2006	BUY	1		
USD	US DOLLAR		CSFB	-26564.05	-26564.05		0	
3428.43	0	3428.43	0	0	0	3428.43	S HBFT	
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
(283)	STOCK							
114450	SVU.N	Supervalu Inc	2300	68541.57		68541.57		
9/11/2006		14094630	SHT	9/11/2006		1	606	
606	-	606	14145109	9/27/2006	CVS	1		
USD	US DOLLAR		CSFB	-67935.56	-67935.56		0	

606.01	0	606.01	0	0	0	606.01	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
374	STOCK							
101312	TJX.N	Tjx Companies	6200	145445.91	145445.91			
5/23/2005		12282513	SHT	5/23/2005	1	(5,931)		
(5,931)	-	(5,931)	13244862	4/10/2006	CVS	1		
USD	US DOLLAR	CSFB	-151377.34	-151377.34				
0	-5931.43	0	-5931.43	0	0			
0	-5931.43	S	HBFT	Highbridge - Financial Trust				
Co.	CREDIT-SUISSE FIRST BOSTON			337	STOCK			
101312	TJX.N	Tjx Companies	24504	574839.76	574839.76			
5/23/2005		12282513	SHT	5/23/2005	1			
(18,010)		(18,010)	-	(18,010)	13265638			
4/17/2006		CVS	1	USD	US DOLLAR			
CSFB	-592849.78	-592849.78	0		-18010.02			
0	-18010.02	0	0	0	-18010.02	S		
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST				
BOSTON	882	STOCK						
101312	TJX.N	Tjx Companies	12250	287372.96	287372.96			
5/23/2005		12282513	SHT	5/23/2005	1			
(14,586)		(14,586)	-	(14,586)	13280208			
4/20/2006		CVS	1	USD	US DOLLAR			
CSFB	-301958.83	-301958.83	0		-14585.87			
0	-14585.87	0	0	0	-14585.87	S		
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST				
BOSTON	(2,446)	STOCK						
101312	TJX.N	Tjx Companies	5000	117295.09	117295.09			
5/23/2005		12282513	SHT	5/23/2005	1	(506)		
(506)	-	(506)	13576993	5/17/2006	CVS	1		
USD	US DOLLAR	CSFB	-117801	-117801	0		-505.91	
0	-505.91	0	0	-505.91	S	HBFT Highbridge		
-	Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON				
101312	TJX.N	Tjx Companies	5636	132215.02	132215.02			
5/23/2005		12282513	SHT	5/23/2005	1	(400)		
(400)	-	(400)	13606467	5/24/2006	CVS	1		
USD	US DOLLAR	CSFB	-132615.08	-132615.08		-400.06		
0	-400.06	0	0	-400.06	0	S	HBFT	
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
(338)	STOCK							
101312	TJX.N	Tjx Companies	6980	170018.15	170018.15			
1/5/2006		12945633	SHT	1/5/2006	1	5,779		
5,779	-	5,779	13606467	5/24/2006	CVS	1		
USD	US DOLLAR	CSFB	-164239.4	-164239.4		0		
5778.75	0	5778.75	0	0	5778.75	S	HBFT	
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON				
(419)	STOCK							
101312	TJX.N	Tjx Companies	3684	89725.67	89725.67			
1/6/2006		12949804	SHT	1/6/2006	1	3,041		
3,041	-	3,041	13606467	5/24/2006	CVS	1		
USD	US DOLLAR	CSFB	-86684.52	-86684.52		0		
3041.15	0	3041.15	0	0	3041.15	S	HBFT	

Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
(221)	STOCK						
101312	TJX.N	Tjx Companies	2000	48711.01	48711.01		
1/6/2006		12949804	SHT	1/6/2006	1	3,371	
3,371	-	3,371	13687328	6/13/2006	BUY	1	
USD	US DOLLAR	CSFB	-45339.8	-45339.8	0		
3371.21	0	3371.21	0	0	3371.21	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
(360)	STOCK						
101312	TJX.N	Tjx Companies	596	14515.88	14515.88		
1/6/2006		12949804	SHT	1/6/2006	1	218	
218	-	218	13797066	7/13/2006	CVS	1	
USD	US DOLLAR	CSFB	-14298.04	-14298.04	0		
217.84	0	217.84	0	0	217.84	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
30	STOCK						
101312	TJX.N	Tjx Companies	6980	178018.41	178018.41		
1/31/2006		13019538	SHT	1/31/2006	1	10,568	
10,568	-	10,568	13797066	7/13/2006	CVS	1	
USD	US DOLLAR	CSFB	-167450.2	-167450.2	0		
10568.21	0	10568.21	0	0	0	0	
10568.21	S	HBFT	Highbridge - Financial Trust Co.				
CREDIT-SUISSE FIRST BOSTON				349	STOCK		
101312	TJX.N	Tjx Companies	4900	127186.16	127186.16		
3/23/2006		13183208	SHT	3/23/2006	1	9,635	
9,635	-	9,635	13797066	7/13/2006	CVS	1	
USD	US DOLLAR	CSFB	-117551	-117551	0	9635.16	
9635.16	0	0	0	9635.16	S	HBFT	Highbridge -
Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
101312	TJX.N	Tjx Companies	2900	70634.87	70634.87		
7/12/2006		13792635	SHT	7/12/2006	1	1,064	
1,064	-	1,064	13797066	7/13/2006	CVS	1	
USD	US DOLLAR	CSFB	-69571	-69571	0	1063.87	
1063.87	0	0	0	1063.87	S	HBFT	Highbridge -
Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
101967	VCI.N	Valassie Comm.	940	29232.77	29232.77		
11/4/2005		12775635	SHT	11/4/2005	1	3,096	
3,096	-	3,096	13032759	2/3/2006	BUY	1	
USD	US DOLLAR	CSFB	-26137.17	-26137.17	0		
3095.6	0	3095.6	0	0	3095.6	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
126	STOCK						
101967	VCI.N	Valassie Comm.	1500	46648.04	46648.04		
11/4/2005		12775635	SHT	11/4/2005	1	3,842	
3,842	-	3,842	13140736	3/9/2006	CVS	1	
USD	US DOLLAR	CSFB	-42806.47	-42806.47	0		
3841.57	0	3841.57	0	0	3841.57	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
529	STOCK						
101967	VCI.N	Valassie Comm.	510	15860.34	15860.34		
11/4/2005		12775635	SHT	11/4/2005	1	1,375	

1,375	-	1,375	13587556	5/19/2006	CVS	1	
USD	US DOLLAR		CSFB	-14485.38		-14485.38	0
1374.96	0	1374.96	0	0	0	1374.96	S HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
(175) STOCK							
101967	VCI.N	Valassie Comm.	700	21769.09		21769.09	
11/4/2005		12775635	SHT	11/4/2005		1	1,897
1,897	-	1,897	13612534	5/25/2006	CVS	1	
USD	US DOLLAR		CSFB	-19872.51		-19872.51	0
1896.58	0	1896.58	0	0	0	1896.58	S HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
(112) STOCK							
101967	VCI.N	Valassie Comm.	150	4664.8	4664.8	11/4/2005	
12775635		SHT	11/4/2005	1	669	669	-
669	13725744		6/22/2006	CVS	1	USD	US
DOLLAR	CSFB	-3996.03		-3996.03	0	668.77	0
668.77	0	0	0	668.77	S	HBFT	Highbridge -
Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
101967	VCI.N	Valassie Comm.	602	18721.42		18721.42	
11/4/2005		12775635	SHT	11/4/2005		1	6,816
6,816	-	6,816	13772584	7/6/2006	CVS	1	
USD	US DOLLAR		CSFB	-11905.81		-11905.81	0
6815.6	0	6815.6	0	0	0	6815.6	S HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
2,073 STOCK							
101967	VCI.N	Valassie Comm.	850	25481.93		25481.93	
11/21/2005		12819993	SHT	11/21/2005		1	8,671
8,671	-	8,671	13772584	7/6/2006	CVS	1	
USD	US DOLLAR		CSFB	-16810.54		-16810.54	0
8671.39	0	8671.39	0	0	0	8671.39	S HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
2,926 STOCK							
108074	VNO.N	Vornado Realty Trust	650	52680.3	52680.3		
5/23/2005		12282686	SHT	5/23/2005		1	(5,841)
(5,841)	-	(5,841)	13587565	5/19/2006	CVS	1	
USD	US DOLLAR		CSFB	-58521.19		-58521.19	
0	-5840.89		0	-5840.89		0	0
0	-5840.89		S	HBFT	Highbridge - Financial Trust		
Co.				CREDIT-SUISSE FIRST BOSTON			
108074	VNO.N	Vornado Realty Trust	9250	749681.13			
749681.13		5/23/2005	12282686	SHT	5/23/2005		
1	(197,149)		(197,149)	-	(197,149)		
13954324		8/17/2006	CVS	1	USD	US DOLLAR	
CSFB	-946830	-946830	-197148.87	0	-197148.87	0	
0	0	-197148.87	0	S	HBFT	Highbridge -	
Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
108074	VNO.N	Vornado Realty Trust	1333	108623.75			
108623.75		7/6/2005	12431369	SHT	7/6/2005		
1	(27,822)		(27,822)	-	(27,822)		
13954324		8/17/2006	CVS	1	USD	US DOLLAR	
CSFB	-136445.88		-136445.88	-27822.13			

0	-27822.13	0	0	0	-27822.13	0
S	HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE	
FIRST BOSTON	413	STOCK				
108074	VNO.N	Vornado Realty Trust		1000	87826.62	
87826.62	8/2/2005	12520714		SHT	8/2/2005	
1	(14,533)	(14,533)		-	(14,533)	
13954324	8/17/2006	CVS		1	USD	US DOLLAR
CSFB	-102360	-102360	-14533.38	0	-14533.38	0
0	0	-14533.38	0	S	HBFT	Highbridge -
Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON			310	STOCK	
108074	VNO.N	Vornado Realty Trust		300	25894.96	
25894.96	12/2/2005	12854339		SHT	12/2/2005	
1	(4,813)	(4,813)	-	(4,813)	13954324	8/17/2006
CVS	1	USD	US DOLLAR	CSFB	-30708	-30708
0	-4813.04	0	-4813.04	0	0	
0	-4813.04	S	HBFT	Highbridge - Financial Trust		
Co.	CREDIT-SUISSE FIRST BOSTON			93	STOCK	
108074	VNO.N	Vornado Realty Trust		800	70620.47	
70620.47	2/21/2006	13084099		SHT	2/21/2006	
1	(11,268)	(11,268)		-	(11,268)	
13954324	8/17/2006	CVS		1	USD	US DOLLAR
CSFB	-81888	-81888	0	-11267.53	0	-11267.53
0	0	0	-11267.53	S	HBFT	Highbridge -
Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON			248	STOCK	
108074	VNO.N	Vornado Realty Trust		900	80199.5	80199.5
2/22/2006	13089103	SHT		2/22/2006	1	
(11,925)	(11,925)	-		(11,925)	13954324	
8/17/2006	CVS	1	USD	US DOLLAR		
CSFB	-92124	-92124	0	-11924.5	0	-11924.5
0	0	0	-11924.5	S	HBFT	Highbridge -
Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON			279	STOCK	
108074	VNO.N	Vornado Realty Trust		1500	140664.18	
140664.18	3/14/2006	13153841		SHT	3/14/2006	
1	(12,876)	(12,876)		-	(12,876)	
13954324	8/17/2006	CVS		1	USD	US DOLLAR
CSFB	-153540	-153540	0	-12875.82	0	-12875.82
0	0	0	-12875.82	S	HBFT	Highbridge -
Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON			465	STOCK	
108074	VNO.N	Vornado Realty Trust		700	69125.39	
69125.39	7/3/2006	13761135		SHT	7/3/2006	
1	(2,527)	(2,527)	-	(2,527)	13954324	8/17/2006
CVS	1	USD	US DOLLAR	CSFB	-71652	-71652
0	-2526.61	0	-2526.61	0	0	
0	-2526.61	S	HBFT	Highbridge - Financial Trust		
Co.	CREDIT-SUISSE FIRST BOSTON			217	STOCK	
10000872	WYE.N	WYETH CORP		13240	604910.28	
604910.28	8/16/2005	12560475		SHT	8/16/2005	
1	(25)	(25)	-	(25)	13047284	2/8/2006
CVS	1	USD	US DOLLAR			
CSFB	-604935.6	-604935.6	0	-25.32	0	-25.32
0	0	0	-25.32	S	HBFT	Highbridge - Financial

Trust Co.	CREDIT-SUISSE FIRST BOSTON	(662)	STOCK
SUBTOTAL(9,P113:P327)=92,399		STOCK Total	
111727 BAA.L	Baa Plc Cfd	SWAP 195500	1232627.5
2117838.94	12/31/2005	12967001	SHT 12/31/2005
0.582021	(15,550)	(8,798) -	(15,550)
13074770	1/31/2006	CVS 0.565770863	GBP BRITISH
POUND CSFB	-1241425	-2194218.69	0 -8797.5
0	-15549.58	0	0 -15549.58 S
HBFT	Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST	
BOSTON 43,553	STOCK-OFF BALANCE SHEET		
111727 BAA.L	Baa Plc Cfd	SWAP 60000	439494 767114.8
2/8/2006	13047317	SHT 2/8/2006	0.572918
(87,347)	(50,106)	-	(87,347) 13130538
2/23/2006	CVS 0.573641187	GBP BRITISH POUND	
CSFB -489600	-853495.2	0	-50106 0 -87347.28
0	0	-87347.28	S HBFT Highbridge -
Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON	79	STOCK-OFF
BALANCE SHEET			
111727 BAA.L	Baa Plc Cfd	SWAP	
0	-1241425	-2194218.69	1/31/2006 13074771
SHT 1/31/2006	0.56577	-	0 0 GBP
BRITISH POUND CSFB	0	0	0 0 0
0	0.01	0	0.01 S HBFT Highbridge - Financial
Trust Co.	CREDIT-SUISSE FIRST BOSTON	(541,316)	STOCK-OFF
BALANCE SHEET			
111727 BAA.L	Baa Plc Cfd	SWAP 10100	64135 113358.61
1/31/2006	13074771	SHT 1/31/2006	0.56577
(25,492)	(14,645)	-	(25,492) 13055923
2/10/2006	CVS 0.574498032	GBP BRITISH POUND	
CSFB -78780	-137128.41	0	-14645 0 -25491.82
0	0	-25491.82	S HBFT Highbridge -
Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON	(1,810)	STOCK-OFF
BALANCE SHEET			
111727 BAA.L	Baa Plc Cfd	SWAP 10245	65055.75
114986.04	1/31/2006	13074771	SHT 1/31/2006
0.56577 (25,858)	(14,855)	-	(25,858)
13055924	2/10/2006	CVS 0.574498032	GBP BRITISH
POUND CSFB	-79911 -139097.08	0	-14855.25
0	-25857.79	0	0 -25857.79 S
HBFT	Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST	
BOSTON (1,836)	STOCK-OFF BALANCE SHEET		
111727 BAA.L	Baa Plc Cfd	SWAP 10400	66040 116725.7
1/31/2006	13074771	SHT 1/31/2006	0.56577
(26,147)	(14,976)	-	(26,147) 13060588
2/13/2006	CVS 0.572754088	GBP BRITISH POUND	
CSFB -81016	-141449.89	0	-14976 0 -26147.35
0	0	-26147.35	S HBFT Highbridge -
Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON	(1,423)	STOCK-OFF
BALANCE SHEET			
111727 BAA.L	Baa Plc Cfd	SWAP 10430	66230.5 117062.41
1/31/2006	13074771	SHT 1/31/2006	0.56577

(26,405)	(15,124)	-	(26,405)	13060590
2/13/2006	CVS	0.572754088	GBP	BRITISH POUND
CSFB	-81354	-142040.02	0	-15123.5
0	-26404.87	0	0	-26404.87 S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST
BOSTON	(1,609)	STOCK-OFF BALANCE SHEET		
111727	BAA.L	Baa Plc Cfd	SWAP	35800 227330 401805.78
1/31/2006	13074771		SHT	1/31/2006 0.56577
(90,487)	(51,910)	-	(90,487)	13065053
2/14/2006	CVS	0.573674096	GBP	BRITISH POUND
CSFB	-279240	-486757.21	0	-51910 0 -90486.92
0	0	0	-90486.92	S HBFT Highbridge -
Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON			(5,223) STOCK-OFF
BALANCE SHEET				
111727	BAA.L	Baa Plc Cfd	SWAP	13845 87915.75
155391.09	1/31/2006	13074771	SHT	1/31/2006 0.56577
0.56577	(45,651)	(26,306)	-	(45,651)
13078380	2/17/2006	CVS	0.576236026	GBP BRITISH
POUND	CSFB	-114221.25	-198219.56	0 -26305.5
0	-45650.56	0	0	-45650.56 S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST
BOSTON	(2,822)	STOCK-OFF BALANCE SHEET		
111727	BAA.L	Baa Plc Cfd	SWAP	104680 664718 1174889.07
1/31/2006	13074771		SHT	1/31/2006 0.56577
(330,295)	(189,471)	-	(330,295)	13130538
2/23/2006	CVS	0.573641187	GBP	BRITISH POUND
CSFB	-854188.8	-1489064.63	0	-189470.8
0	-330294.97	0	0	-330294.97 S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST
BOSTON	(14,295)	STOCK-OFF BALANCE SHEET		
111727	BAA.L	Baa Plc Cfd	SWAP	164680 1343788.8
2342559.83	2/23/2006	13130539	SHT	2/23/2006 0.573641
0.573641	(31,657)	(18,115)	-	(31,657)
13265499	3/28/2006	CVS	0.572229693	GBP BRITISH
POUND	CSFB	-1361903.6	-2379994.64	0 -18114.8
0	-31656.52	0	0	-31656.52 S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST
BOSTON	20,168	STOCK-OFF BALANCE SHEET		
111727	BAA.L	Baa Plc Cfd	SWAP	3600 30105.72
52651.89	4/13/2006	13260742	SHT	4/13/2006 0.571788
0.571788	(1,518) (854)	-	(1,518)	13275600
4/19/2006	CVS	0.562619557	GBP	BRITISH POUND
CSFB	-30960	-55028.3	0	-854.28 0 -1518.4 0
0	0	-1518.4	S HBFT	Highbridge - Financial Trust
Co.	CREDIT-SUISSE FIRST BOSTON			858 STOCK-OFF BALANCE SHEET
111727	BAA.L	Baa Plc Cfd	SWAP	
0	-1361903.6	-2379994.64	3/28/2006	13265513
SHT	3/28/2006	0.572229	-	(0) (0)
GBP	BRITISH POUND	CSFB	0	0 0 0 0
0	0	-0.01	0	-0.01 S HBFT Highbridge -
Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON			(51,803)

STOCK-OFF BALANCE SHEET

111727	BAA.L	Baa Plc Cfd	SWAP	17700	146379	255804.62	
3/28/2006		13265513	SHT	3/28/2006		0.572229	
(620)	(354)	-	(620)	13235337	4/6/2006	CVS	
0.570613409		GBP	BRITISH POUND	CSFB	-146733	-257149.58	
0	-354	0	-620.39	0	0	-620.39 S	
HBFT	Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST	
BOSTON	569	STOCK-OFF BALANCE SHEET					
111727	BAA.L	Baa Plc Cfd	SWAP	34666	286687.82		
501001.3		3/28/2006	13265513	SHT	3/28/2006		
0.572229		(13,043)	(7,453)	-	(13,043)		
13239443		4/7/2006	CVS	0.571444898	GBP	BRITISH	
POUND	CSFB	-294141.01	-514732.06	0	-7453.19		
0	-13042.71	0	0	0	-13042.71	S	
HBFT	Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST	
BOSTON	(7,805)	STOCK-OFF BALANCE SHEET					
111727	BAA.L	Baa Plc Cfd	SWAP	21007	173727.89		
303598.17		3/28/2006	13265513	SHT	3/28/2006		
0.572229		(6,617)	(3,781)	-	(6,617)	13239447	
4/7/2006		CVS	0.571444898	GBP	BRITISH POUND		
CSFB	-177509.15	-310632.14	0	-3781.26			
0	-6617.02	0	0	0	-6617.02	S	
HBFT	Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST	
BOSTON	(3,443)	STOCK-OFF BALANCE SHEET					
111727	BAA.L	Baa Plc Cfd	SWAP	17678	146197.06		
255486.67		3/28/2006	13265513	SHT	3/28/2006		
0.572229		(3,092)	(1,768)	-	(3,092)	13260747	
4/13/2006		CVS	0.571787981	GBP	BRITISH POUND		
CSFB	-147964.86	-258775.74	0	-1767.8			
0	-3091.71	0	0	0	-3091.71	S	
HBFT	Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST	
BOSTON	352	STOCK-OFF BALANCE SHEET					
111727	BAA.L	Baa Plc Cfd	SWAP	14220	117599.4		
205510.83		3/28/2006	13265513	SHT	3/28/2006		
0.572229		(8,315)	(4,693)	-	(8,315)	13269789	
4/18/2006		CVS	0.564381861	GBP	BRITISH POUND		
CSFB	-122292	-216683.08	0	-4692.6	0	-8314.58	
0	0	0	-8314.58	S	HBFT	Highbridge -	
Financial Trust Co.		CREDIT-SUISSE FIRST	BOSTON		(1,804)	STOCK-OFF	
BALANCE SHEET							
111727	BAA.L	Baa Plc Cfd	SWAP	38209	315988.43		
552205.58		3/28/2006	13265513	SHT	3/28/2006		
0.572229		(22,411)	(12,609)	-	(22,411)		
13275600		4/19/2006	CVS	0.562619557	GBP	BRITISH	
POUND	CSFB	-328597.4	-584049.02	0	-12608.97		
0	-22411.18	0	0	0	-22411.18	S	
HBFT	Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST	
BOSTON	9,432	STOCK-OFF BALANCE SHEET					
10010489	LAD.L	LADBROKES PLC	SWAP	283150	1025003		
1761108.9		12/31/2005	12967003	SHT	12/31/2005		
0.582021		(37,535)	(21,236)	-	(37,535)		

13074775	1/31/2006	CVS	0.565770863	GBP	BRITISH
POUND	CSFB	-1046239.25	-1849227.87	0	-21236.25
0	-37535.07	0	0	0	-37535.07
0	0	0	0	0	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST	
BOSTON	33,068	STOCK-OFF BALANCE SHEET			
10010489	LAD.L	LADBROKES PLC	SWAP		
0	-1046239.25	-1849227.87	1/31/2006		13074776
SHT	1/31/2006	0.56577	-	(0)	(0)
0	0	0	0	0	0
BRITISH POUND	CSFB	0	0	0	0
0	-0.02	0	-0.02	S	0
Trust Co.	CREDIT-SUISSE FIRST BOSTON			(40,031)	STOCK-OFF
BALANCE SHEET					
10010489	LAD.L	LADBROKES PLC	SWAP	62115	229514.93
405667.63	1/31/2006	13074776	SHT	1/31/2006	
0.56577	(5,956)	(3,416)	-	(5,956)	13093562
CVS	0.573641187	GBP	BRITISH POUND		2/23/2006
CSFB	-232931.25	-406057.4	0	-3416.33	
0	-5955.51	0	0	-5955.51	S
0	0	0	0	0	0
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST	
BOSTON	2,826	STOCK-OFF BALANCE SHEET			
10010489	LAD.L	LADBROKES PLC	SWAP	221035	816724.33
1443560.24	1/31/2006	13074776	SHT	1/31/2006	
0.56577	(26,972)	(15,472)	-	(26,972)	
13130540	2/23/2006	CVS	0.573641187	GBP	BRITISH
POUND	CSFB	-832196.78	-1450727.04	0	-15472.45
0	-26972.36	0	0	0	-26972.36
0	0	0	0	0	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST	
BOSTON	4,277	STOCK-OFF BALANCE SHEET			
10010489	LAD.L	LADBROKES PLC	SWAP	11000	41932
72768.79	2/17/2006	13079159	SHT	2/17/2006	
0.576236	901	517	-	901	13130540
2/23/2006	CVS	0.573641187	GBP	BRITISH POUND	
CSFB	-41415	-72196.7	0	517	0
0	0	901.26	S	HBFT	Highbridge - Financial Trust
Co.	CREDIT-SUISSE FIRST BOSTON			1,528	STOCK-OFF BALANCE SHEET
10010489	LAD.L	LADBROKES PLC	SWAP	12000	43989.6
77102.77	3/3/2006	13121285	SHT	3/3/2006	
0.570532	(3,758)	(2,150)	-	(3,758)	13265535
3/28/2006	CVS	0.572229693	GBP	BRITISH POUND	
CSFB	-46140	-80631.96	0	-2150.4	0
0	0	0	-3757.93	S	HBFT
Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON			(19)	Highbridge -
BALANCE SHEET					STOCK-OFF
10010489	LAD.L	LADBROKES PLC	SWAP	232035	873611.78
1522923.74	2/23/2006	13130541	SHT	2/23/2006	
0.573641	(32,439)	(18,563)	-	(32,439)	
13265535	3/28/2006	CVS	0.572229693	GBP	BRITISH
POUND	CSFB	-892174.58	-1559119.69	0	-18562.8
0	-32439.42	0	0	0	-32439.42
0	0	0	0	0	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST	
BOSTON	7,811	STOCK-OFF BALANCE SHEET			

10010489	LAD.L	LADBROKES PLC	SWAP	244035	938314.58
1639751.64	3/28/2006	13265536	SHT	3/28/2006	
0.572229	(19,158)	(10,982)	-	(19,158)	
13215627	3/31/2006	CVS	0.573213723	GBP	BRITISH
POUND	CSFB	-949296.15	-1656094.6	0	-10981.57
0	-19157.9	0	0	0	-19157.9
0		0	0		S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST	
BOSTON	(3,879) STOCK-OFF BALANCE SHEET				
SUBTOTAL(9,P329:P355)=(885,421)			STOCK-OFF BALANCE SHEET Total		
SUBTOTAL(9,P2:P355)=1,036,236			Grand Total		

Sheet2

(26)

613

913,045

(19,695)

142,886

SUM(H23:H28)=1,036,823